

Statistics 102C

Homework 3 Solutions

1. Suppose the distribution of the following exponentially-distributed random variable is given by

Then find the mean, variance and the moment generating function. Will you be giving the distribution and mean to some advantage (the other part) or will you be disappointed? How does your result compare with the table below?

Below, you have the already-calculated mean and the moment generating function, along with the mean $\mu = 1/\lambda$ and the variance $\sigma^2 = 1/\lambda^2$ of the mean.

$$f(x) = \lambda e^{-\lambda x} \mathbf{1}_{x \geq 0}$$

An exponential family is specified as the canonical conjugate normal distribution, if possible, with prior involving λ , the conjugation is complete if the support is the whole line.

$$\text{mean}^2 = \mu^2 \text{ for } \mu = 1/\lambda \text{ and } \lambda > 0$$

Let $\lambda \in \{1/2, 1, 2, 3, 4, 5, 6, 7, 8\}$. Then complete the system using the formulas:

$$\text{mean}^2 = \mu^2, \text{var} = \sigma^2, \text{mean} = \frac{1}{\lambda}, \text{var} = \frac{1}{\lambda^2}, \text{mean} = \frac{1}{\lambda}, \text{var} = \frac{1}{\lambda^2}, \text{mean} = \frac{1}{\lambda}, \text{var} = \frac{1}{\lambda^2}$$

The mean of the mean:

$$f(x) = \lambda e^{-\lambda x} \mathbf{1}_{x \geq 0}$$

The distribution of the mean is the conjugate normal distribution, if possible, or the conjugate normal distribution, if not. The distribution of the mean is the conjugate normal distribution, if possible, or the conjugate normal distribution, if not.

$$\frac{1}{\lambda} = \mu, \frac{1}{\lambda^2} = \sigma^2$$

Write down all the formulas for the moment generating function:

$$f(x) = \lambda e^{-\lambda x} \mathbf{1}_{x \geq 0}$$

In the normal distribution, the mean is $\mu = 1/\lambda$. It is not given that the mean is $1/\lambda$, so you must find what the mean is. The distribution is the conjugate normal distribution.

Homework 3 Solutions By Ryan Rosario

Lei Shi



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