

1. The sample

1, 2, 0, 4

is taken from the binomial distribution with parameters $(10, \theta)$. Find the Bayesian estimate for θ if the prior for θ is the beta distribution with parameters $(3, 5)$.

2. Let X_1, \dots, X_n be a sample from the exponential distribution with unknown parameter θ . Find GMLE of θ if the prior distribution of θ is exponential with parameter λ .

3. A sample X_1, \dots, X_n is taken from an exponential distribution with parameter θ . The prior distribution (density) has the form $\pi(\theta) = \pi_1(\theta)\pi_2(\theta)$, where $\pi_1(\theta)$ is the density of gamma distribution with parameters (α, β) and $\pi_2(\theta)$ is uniform distribution over the interval $[a, b]$. Find GMLE of θ .

4. $X_1, \dots, X_n \sim Pois(\theta)$, $\theta \sim U[0, 1]$. Find GMLE if $n = 1000$ and the sum of X_i is equal to a) 300, b) 3000.