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$\exp \left\{ -\frac{1}{\theta} (n-1)t^2 + \frac{1}{\beta} \right\}$ , 7-10 Solutions  
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Inference. which we  
recognize as the kernel  
of an inverted gamma  
pdf,  $IG(a,b)$ , with  $a =$   
 $n-1$  and  $b =$   
 $(n-1)t^2 + \frac{1}{\beta}$ .  
Direct calculation  
shows that the mean of  
an  $IG(a,b)$  is

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$1/((a-1)b)$ , so  $E(\theta|t) =$   
 $n-1$   $2t+.$   $1\beta$   $n-1$   
 $2+\alpha-1 =.$

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Inference b. "A or B but  
not both" is  $(A \cap B^c) \cup (B \cap A^c)$ . Thus we have  
 $P((A \cap B^c) \cup (B \cap A^c)) =$   
 $P(A \cap B^c) + P(B \cap A^c)$   
(disjoint...)

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Inference. b. “A or B but  
not both” is  
 $(A \cap B^c) \cup (B \cap A^c)$ . Thus  
we have.

$$\begin{aligned} P((A \cap B^c) \cup (B \cap A^c)) &= \\ P(A \cap B^c) + P(B \cap A^c) & \\ (\text{disjoint union}) &= \\ [P(A) - P(A \cap B)] + & \\ [P(B) - P(A \cap B)] & \end{aligned}$$

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(Theorem 1.2.9a) =

$$P(A) + P(B) - 2 P(A \cap B).$$

- c. "At least one of A or B" is  $A \cup B$ . So we get the same answer as in a).  
d.

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The model can be

written. + + + + + +

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$\beta$   $\beta$   $\beta$  This is a

comparison of four  
parallel lines.

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1) George Casella,

Roger L. Berger.

Statistical Inference,

2002, Duxbury. 2)

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James O. Berger.  
Statistical Decision  
Theory and Bayesian  
Analysis. Second  
edition, 1980, Springer-  
Verlag. (Necessary  
material from this book  
is here and here)

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George Casella, Roger  
L. Berger Created  
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For  $\theta \leq k - 1$ ,  $\beta(\theta) = 0$ . For  $k - 1 < \theta \leq 0$ ,  $\beta(\theta) = \int_0^{k-\theta} (k - y)^{n-1} dy = (1 - k + \theta)^n$ . For  $0 < \theta \leq k$ ,  $\beta(\theta) = \int_0^{k-\theta} (k - y)^{n-1} dy + \int_{k-\theta}^k (k - y)^{n-1} dy = (1 - k + \theta)^n + \int_{k-\theta}^k (k - y)^{n-1} dy = (1 - k + \theta)^n + \frac{1}{n} (k - y)^n \Big|_{k-\theta}^k = (1 - k + \theta)^n + \frac{1}{n} (k^n - (k - \theta)^n)$ .

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multinomial data.

Casella and Berger,  
Second Edition.

Statistical Inference,  
Duxbury, Chapter 8-10.

Arnold, S. F.

Mathematical

Statistics, Prentice Hall,  
Chapter 8-9, 11

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