

1. Let X_1, X_2, \dots, X_n be independent identically distributed random variables with probability mass function

$$f(t; \theta) = \frac{2!}{t!(2-t)!} \theta^t (1-\theta)^{2-t}, \text{ if } t = 0, 1, 2.$$

Find the uniformly minimum variance unbiased estimator for θ .

$X_i \sim \text{iid BIN}(2, \theta)$.

Let $r(x) = \{x_i \in \{0, 1, 2\} \text{ for } i=1, 2, 3\}$.

$$f(\underline{x}; \theta) = \prod_{i=1}^n \binom{2}{x_i} \theta^{x_i} (1-\theta)^{2-x_i} = \left[\prod \binom{2}{x_i} \right] \theta^n (1-\theta)^{2n - \sum x_i} \quad r(\underline{x})$$

Thus $\sum X_i$ is sufficient for θ by the factorization criterion.

$$E(\bar{X}) = E(X_1) = 2\theta, \text{ so } E\left(\frac{\bar{X}}{2}\right) = \theta.$$

Since $\text{BIN}(2, \theta)$ is a member of the REC,

$\sum X_i$ is complete.

$\frac{\bar{X}}{2}$ is an unbiased function of a sufficient & complete statistic, so it is the UMVUE for θ .