Name:

Quiz 4, Attempt 1

Based on Example 11.4.1.

$X_i \sim$ i.i.d. $f(x; \theta) = (1/\theta^2)e^{-(x-\theta)/\theta^2}1\{x>\theta\}$

N = 100

Find the 95th percentile of the distribution of the first order statistic, as a function of θ.

$$\theta - \frac{\theta^2 \ln(0.05)}{100}$$

See the example in the text
or lecture notes.