

1. Bickel and Doksum, p. 86, problem 10. (Each of x and θ ranges over the whole line.)
2. Bickel and Doksum, p. 87, problem 15. Again each of x and θ ranges over the whole line. Hint: consider the reciprocal of the likelihood function as a function of θ .
3. Bickel and Doksum, pp. 87–88, Problem 4. Hint: parts (a), (b), and (c) are very easy, for the same reason.
4. Find the canonical form and the natural parameter space for each of the distributions in problem 3.