

HW 6 for Stat 7249 - Spring 2009

Due April 16

Datasets

- none

1. Derive the score test for the conditional likelihood example discussed in class under the case of $m_i = 1, i = 1, \dots, n$. The resulting test will have a simple closed form.
2. Show that the expectation of the score statistic based on the profile likelihood is non-zero.