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$k = 1$, the likelihood equation yields the solution $\hat{\theta}^{ML}(y) = \frac{1}{n} \sum_{k=1}^n y_k^{-1}$, which is seen to yield a

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maximum of the likelihood function. d. We have $E \theta \hat{\theta} = \theta$. Similarly, since the Y_k 's are independent, $\text{Var } \hat{\theta} = \frac{1}{n} \sum_{k=1}^n \text{Var } \theta_k = \frac{1}{n} \sum_{k=1}^n \frac{2(1+\theta)^2}{n} = \frac{2(1+\theta)^2}{n}$.

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and parameter estimation.
Such concepts require a good

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applied probability and random processes such as that taught in a typical first-semester graduate engineering course on these subjects.

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- 5) Mathematical Methods and Algorithms for Signal Processing , Todd Moon and

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