1. In this question, we shall focus on the geometric distribution $G(\theta)$, which has a probability density function

$$p(x|\theta) = \theta(1 - \theta)^{x-1}$$

for $\theta \in (0, 1)$. Suppose we observe i.i.d. samples $X_1, \ldots, X_n$.

(a) Show that $G(\theta)$ an exponential family.
(b) Find the MLE, $T_n$, for $\frac{1}{\theta}$, as well as its expectation and variance.
(c) Find the variance stabilizing function $g(\cdot)$ such that $\sqrt{n}(g(T_n) - g(\frac{1}{\theta})) \to \mathcal{N}(0, 1)$.
(d) Let $P = G(\theta_1)$ and $Q = G(\theta_2)$. Find the Hellinger affinity $\rho(P, Q)$.

2. Suppose $X_1, \ldots, X_n \overset{iid}{\sim} \text{Uniform}[0, 1]$. Find the limiting distribution of $M_n = n \min_{1 \leq i \leq n} X_i$ as $n \to \infty$.

3. Suppose the sample space is $S = \{0, 1\}$, the parameter space is $\Theta = \{0, 1\}$, and the loss function is the squared error loss. Consider the problem of using one observation $X \in S$ to estimate $\theta \in \Theta$. Is a minimax estimator of $\theta$ always admissible? Provide a proof or a counterexample.

4. (A Consistency Statement of the MLE)

Let $X_1, \ldots, X_n$ be independently sampled from a density $p(x|\theta_0)$ for $\theta_0 \in \Theta$. The likelihood function is

$$L(\theta) = \prod_{i=1}^{n} p(X_i|\theta).$$

Suppose the parametrization is identifiable. Show that for any $\theta \neq \theta_0$, as $n \to \infty$,

$$\Pr \left( \frac{L(\theta_0)}{L(\theta)} > 1 \right) \to 1.$$

Hint: Use the Shannon-Kolmogorov inequality.

5. Consider a kernel $K(x) = (a + bx^2)I(|x| \leq 1)$ in density estimation. Find constants $a$ and $b$ such that $K(x)$ is of order 3.