

Population



Sampling  
distribution



Sample

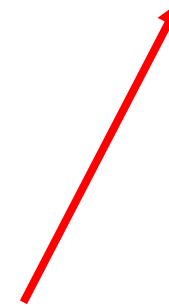
Population



Inference



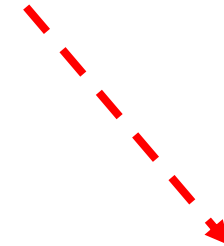
Sample



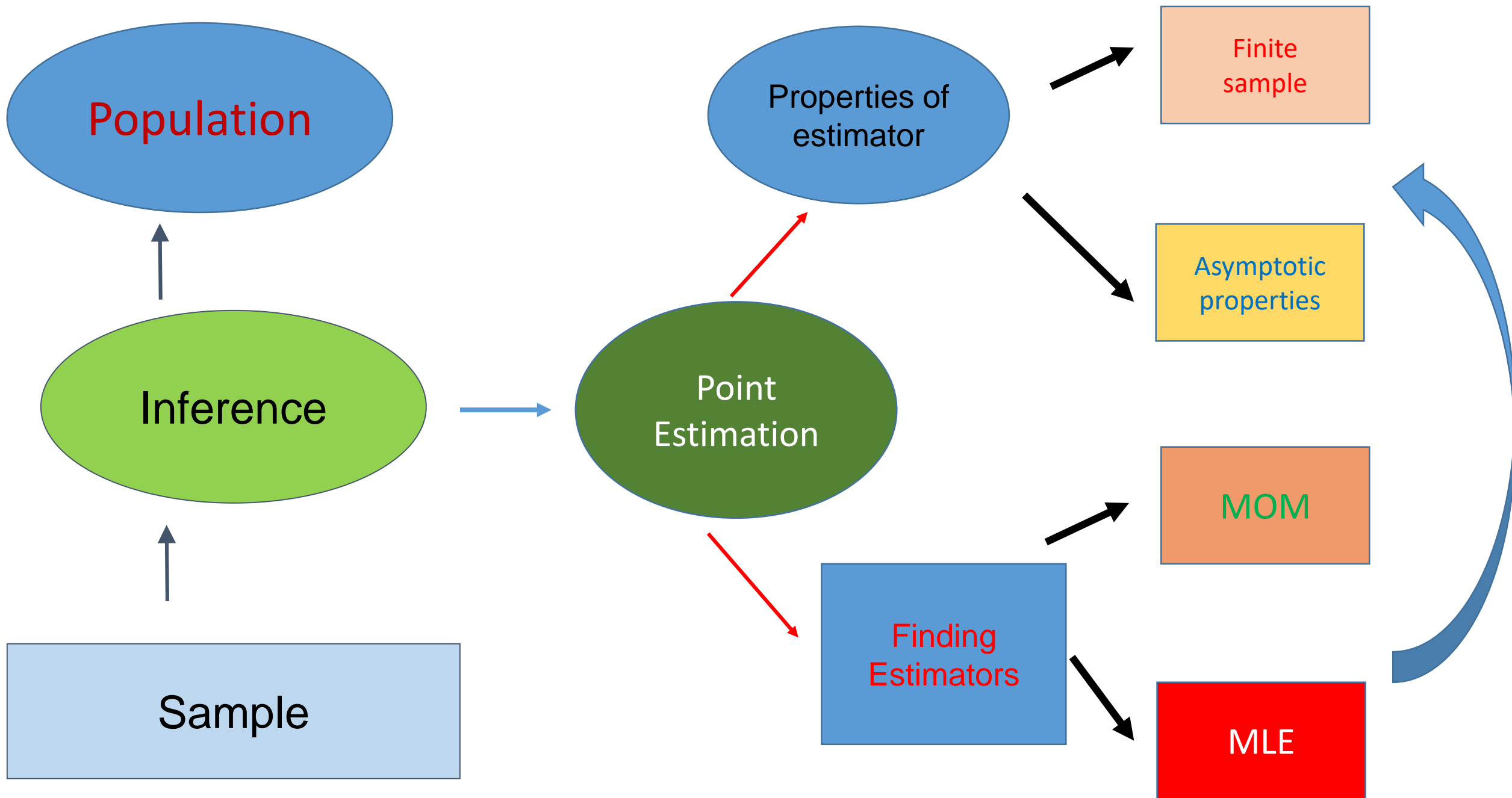
Point  
Estimation

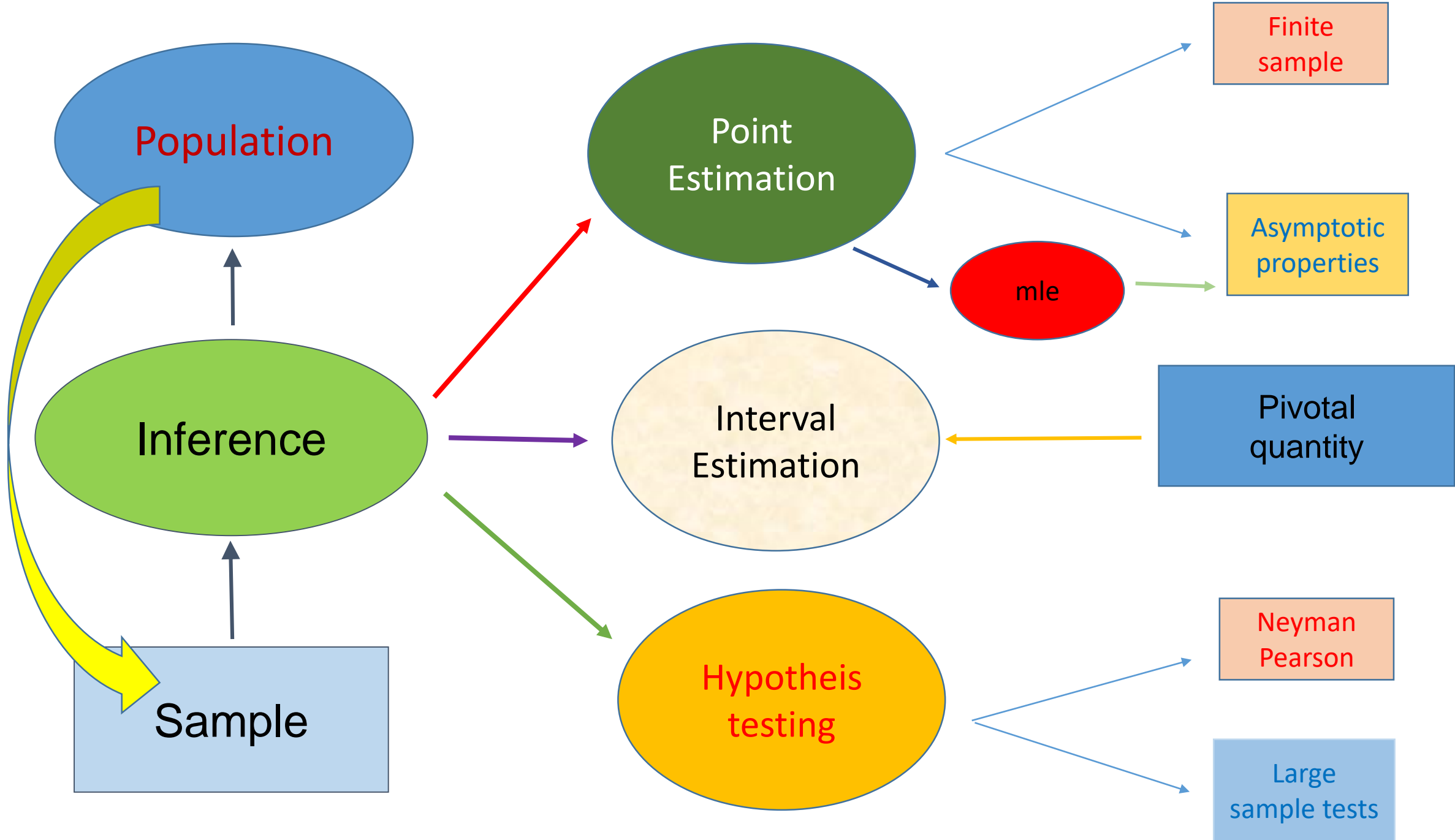


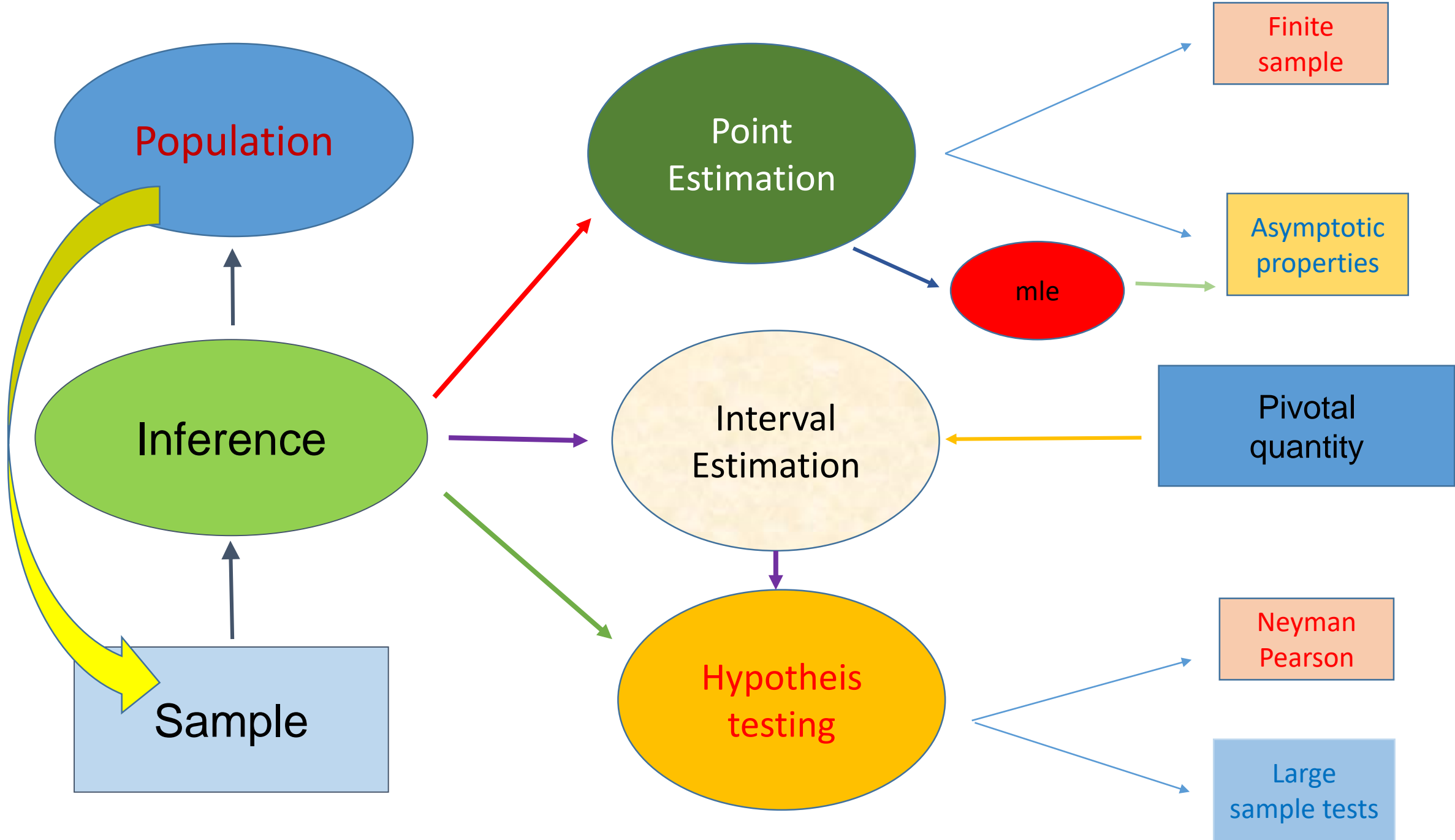
Interval  
Estimation

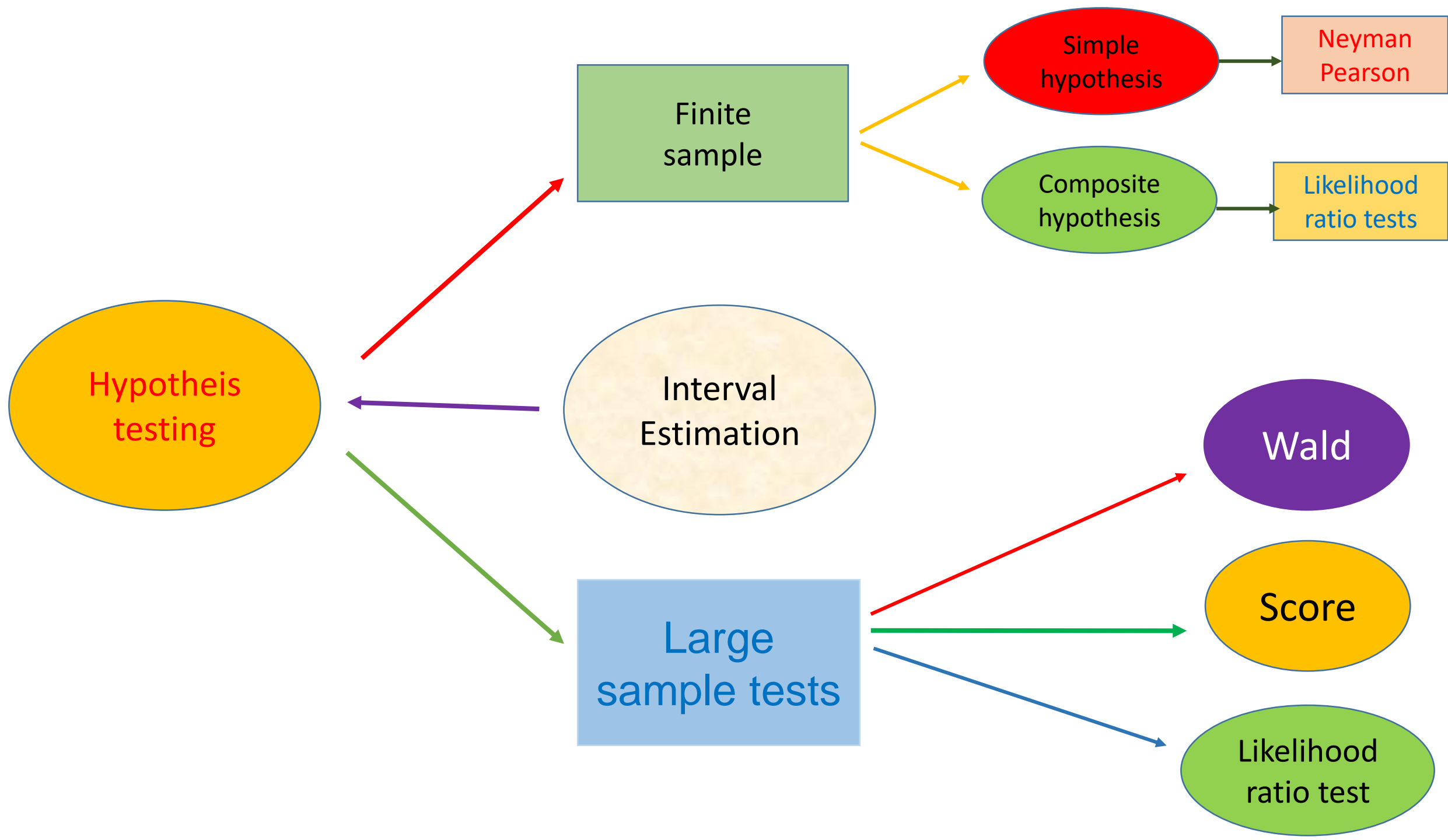


Hypothesis  
testing









Distribution	Parameter	$\hat{\theta}_{MOM}$	$\hat{\theta}_{MLE}$
$X \sim N(\mu, \sigma^2)$ $\sigma^2$ noto	$\mu$	$\bar{X}$	$\bar{X}$
$X \sim \text{Bernoulli}(\pi)$	$\pi$	$\hat{p}$	$\hat{p}$
$X \sim \text{Uniform}(\theta)$	$\theta$	$2\bar{X}$	$\max(X_i)$
$X \sim \text{Exponential}(\lambda)$	$\lambda$	$\frac{1}{\bar{X}}$	$\frac{1}{\bar{X}}$
$X \sim \text{Pareto}(x_m, \alpha)$	$\alpha$	$\frac{\bar{x}}{\bar{x} - x_0}$	$\frac{n}{\sum_{i=1}^n \log(x_i) - n x_0}$

Distribution	Parameter	$\hat{\theta}_{MLE} = \hat{\theta}_{MOM} ?$	Function of sufficient statistic?	Unbiased?	Consistent?
$X \sim N(\mu, \sigma^2)$ $\sigma^2$ noto	$\mu$	Yes	Yes	Yes	Yes
$X \sim \text{Bernoulli}(\pi)$	$\pi$	Yes	Yes	Yes	Yes
$X \sim \text{Uniform}(\theta)$	$\theta$	No	Yes	No	yes
$X \sim \text{Exponential}(\lambda)$	$\lambda$	Yes	Yes	Yes	Yes
$X \sim \text{Pareto}(x_m, \alpha)$	$\alpha$	No	Yes	?	Yes