

Solution to Prob 2:

$$\log \text{Lik} = \log \prod_{i=1}^n \theta^2 y_i e^{-\theta y_i} = \sum_i (2 \log \theta + \log y_i - \theta y_i)$$

$$\frac{\partial}{\partial \theta} \log \text{Lik} = 2n \cdot \frac{1}{\theta} + 0 - \sum y_i = \frac{2n}{\theta} - \sum y_i$$

set $\frac{\partial}{\partial \theta} \log \text{Lik} = 0$, we get $\hat{\theta}_{\text{MLE}} = \frac{2n}{\sum y_i}$ this is MLE

Now the test statistic

$$\begin{aligned} -2 \log \frac{\text{Lik}(\theta=1)}{\text{Lik}(\theta=\hat{\theta}_{\text{MLE}})} &= -2 \left[\left(\sum \log y_i - \sum y_i \right) - \left(2n \log \hat{\theta}_{\text{MLE}} + \sum \log y_i - \hat{\theta}_{\text{MLE}} \sum y_i \right) \right] \\ &= -2 \left[(\hat{\theta}_{\text{MLE}} - 1) \sum y_i - 2n \log \hat{\theta}_{\text{MLE}} \right] \end{aligned}$$

from R
 $\left(\hat{\theta}_{\text{MLE}} = \frac{50}{\sum y_i} = 0.7918409 \right)$

$$\begin{aligned} &\rightarrow = -2 \left[(0.7918409 - 1) 63.144 - 50 \cdot \log 0.7918409 \right] \\ &= 2.948517. \end{aligned}$$

This corresponds to

$$P\text{-value} = 0.086 \quad \left[\text{in R } > 1 - \text{pchisq}(2.9485, \text{df}=1) \right]$$

So, not enough evidence to reject $H_0: \theta=1$.