

Quiz Problem 3

Problem.

Let $X_n \stackrel{iid}{\sim} \text{Gamma}(\alpha, \beta)$ where the PDF of a $\text{Gamma}(\alpha, \beta)$ is

$$f(x) = \frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} \exp(-\beta x) \text{ for } x > 0$$

What is a methods of moments estimator for α and β ?

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