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SOLUTION. The probability of calling correctly when a coin is tossed is  $p = 1/2$ . The probability of getting it correct three times is  $P = (1/2)(1/2)(1/2) = 1/2^3 = 1/8$ . In other words three events so  $n = 3$  and

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two possibilities for each so  $1/p = 2$  so  $P = (1/2)^3 = 1/8$ .

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As the right hand side converges to zero as  $m \rightarrow \infty$ , this shows that  $X$  is admissible. (ii) We now have to show that if (i) or (ii) do not hold, then  $T$  is not admissible. This means we have to consider two cases:  $a > 1$  and  $a = 1, b = 0$ . In the case  $a > 1$ , we have  $R(\theta, aX + b) = \text{var}(aX + b) > 1 = R(\theta, X)$ , so  $aX + b$  is not admissible.

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