

Solution: Cramer-Rao Lower Bound for variance of unbiased estimators is given by:

$$\text{Var}(\hat{\theta}) \geq \frac{1}{I(\theta)}, \quad \text{where: } \hat{\theta} = \text{Estimate of } \theta$$

$I(\theta) = \text{Fisher's Information.}$

Hence, we need to find the value of $I(\theta)$.

$I(\theta)$ is given by:

$$\begin{aligned} I(\theta) &= -n E_{\theta} \left[\frac{\partial^2 \log_e f(x; \theta)}{\partial \theta^2} \right] \\ &= -n \cdot E_{\theta} \left[\frac{\partial^2 (\log_e (\theta(1-x)^{\theta-1}))}{\partial \theta^2} \right] \\ &= -n E_{\theta} \left[\frac{\partial^2 (\log_e \theta + (\theta-1) \log_e (1-x))}{\partial \theta^2} \right] \\ &= -n E_{\theta} \left[\frac{\partial \left(\frac{1}{\theta} + \log_e (1-x) \right)}{\partial \theta} \right] \quad (\text{differentiating}) \end{aligned}$$

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