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INTRODUCTION TO PROBABILITY AND MATHEMATICAL STATISTICS

Solution to Exercise 32 (Bain & Engelhardt, Chapter 9) From Exercise 5, it is known that $\hat{\theta}_n = X_{1:n}$. With $F(x;\theta) = \int x. \theta. 2. \theta. 2. t - 3. dt = -\theta. 2. t - 2 | \int x. \theta = 1 - \theta. 2. x - 2. \theta \leq x$. the pdf of $\hat{\theta}_n = X_{1:n}$ is. $g_1(x) = n(1 - F(x))^{n-1} f(x) = 2n\theta. 2. n x - 2 n - 1 \theta \leq x$. Hence. $P[|\hat{\theta}_n - \theta| < \epsilon] = P[X_{1:n} - \theta < \epsilon] = P[X_{1:n}$

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