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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 $\sum_{i=1}^n \theta_i = X$. 1:n. With $F(x;\theta) = \int x \cdot \theta \cdot 2 \theta \cdot 2 \cdot t - 3 \cdot dt = -\theta \cdot 2 \cdot t - 2 \int | x \cdot \theta = 1 - \theta \cdot 2 \cdot x - 2 \cdot \theta s x$. the pdf of $\sum_{i=1}^n \theta_i = X$. 1:n. is. $g \ 1 \ (x) = n(1 - F(x))^{n-1} f(x) = 2n\theta \cdot 2 \ n \ x - 2 \ n - 1 \ \theta s x$. Hence. $P[\sum_{i=1}^n \theta_i - \theta < \epsilon] = P[X \ 1:n - \theta < \epsilon] = P[X \ 1:n$

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