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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  $\hat{\theta}_n = \frac{1}{n} \sum_{i=1}^n X_i$ . With  $F(x; \theta) = \int_0^x \theta \cdot 2 \theta \cdot 2 \cdot t - 3 \cdot dt = -\theta \cdot 2 \cdot t - 2 \ln |x \cdot \theta - 1 - \theta \cdot 2 \cdot x - 2 \cdot \theta \leq x$ , the pdf of  $\hat{\theta}_n = \frac{1}{n} \sum_{i=1}^n X_i$  is  $g_1(x) = n(1 - F(x))^{n-1} f(x) = 2n\theta \cdot 2 \cdot n \cdot x - 2 \cdot n - 1 \cdot \theta \leq x$ . Hence,  $P[|\hat{\theta}_n - \theta| < \varepsilon] = P[X_1 - \theta < \varepsilon] = P[X_1 - n$

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