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Solution to Exercise 32 (Bain & Engelhardt, Chapter 9) From Exercise 5, it is known that  $\hat{\theta}_n = X_{1:n}$ . With  $F(x; \theta) = \int_0^x \theta e^{-\theta t} dt = 1 - e^{-\theta x}$ ,  $0 \leq x$ , the pdf of  $\hat{\theta}_n = X_{1:n}$  is  $g_1(x) = n(1 - F(x))^{n-1} f(x) = 2n\theta e^{-2\theta x}$ ,  $0 \leq x$ . Hence  $P[|\hat{\theta}_n - \theta| < \epsilon] = P[X_{1:n} - \theta < \epsilon] = P[X_{1:n} > \theta - \epsilon]$

### Introduction to Probability and Mathematical Statistics ...

Very good introduction to mathematical statistics. One word of warning though, although on the surface it may seem that only a familiarity with multivariate calculus is required to use this book successfully, in actuality a familiarity with analysis would be highly valuable, particularly the basic notions of limits for sequences, series, functions, and sequences of functions.

### Amazon.com: Introduction to Probability and Mathematical ...

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**NUREG/CR-XXXX, [10:16] Chapter 9 References, 'Handbook of ...**

All materials will be acquired and read through Perusall.com Required King, Gary. 1998. Unifying Political Methodology: The Likelihood Theory of Statistical Inference Ann Arbor: University of Michigan Press. A variety of papers will be assigned as well. Recommended It is also helpful to have access to a book on R/S programming such as

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