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Solution to Problem 1.16. In this problem, there is a tendency to reason that since

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

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.

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Droguett, E., 1999, A Methodology for the Treatment of Model Uncertainty , PhD Dissertation, Dept. of Materials and

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