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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 $\hat{\theta}_n = \bar{X}_{1:n}$. With $F(x; \theta) = \int_0^x \theta(1-t)^{n-1} dt = 1 - (1-x)^n$, $f(x) = n(1-x)^{n-1}$, $0 \leq x \leq 1$. Hence, $P[|\hat{\theta}_n - \theta| < \epsilon] = P[X_{1:n} - \theta < \epsilon] = P[X_{1:n} - \theta < \epsilon]$

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