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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 $F(x; \theta) = \begin{cases} \theta x^2 & 0 \leq x \leq 1 \\ 1 & x > 1 \end{cases}$ the pdf of $\hat{\theta}_n = \bar{X}_{1:n}$ is $g_1(x) = n(1-F(x))^{n-1} f(x) = 2n\theta x^{2n-2} (1-\theta x^2)^{n-1}$. 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 ...

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