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Solution to Exercise 32 (Bain & Engelhardt, Chapter 9) From Exercise 5, it is known that $\cdot, ? n=X, 1:n$. With $F(x;?) = ? x, ? 2, ? 2, 1 ? 2 ? 3, dt=??. 2, 1 ? 2 ? ? x, ? = 1??, 2, x ? 2, ??x$, the pdf of $\cdot, ? n=X, 1:n$, is $g 1 (x) =n(1?F(x)) n ? 1 f(x) = 2n?, 2 n x ? 2 n ? 1 ??x$. Hence, $P[? : ? n ??< ?] =P[X 1:n ?? < ?] =P[X 1:n$

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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