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A0is at least as likely
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reasoning corresponds to the special case where $A \perp B$, $B \perp A$, and $C \perp A \perp B$. Solution to Problem 1.16. In this problem, there is a tendency to reason that since

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Solution to Exercise
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9) From Exercise 5, it
is known that. $\hat{\theta} = \frac{1}{n} \sum_{i=1}^n X_i$

With. $F(x; \theta) = \int_{-\infty}^x f(t; \theta) dt$

$= \int_{-\infty}^x \theta e^{-\theta t} dt = 1 - e^{-\theta x}$

the pdf of. $\hat{\theta} = \frac{1}{n} \sum_{i=1}^n X_i$

$\frac{1}{n}$ is. $g_1(x)$

$= n(1 - F(x))^{n-1} f(x) =$

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$2^n \cdot 2^{-n} = 1$

Hence, $P[|\hat{x} - x| < \epsilon] = P[X_{1:n} - x < \epsilon] = P[X_{1:n} < x + \epsilon]$

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