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Solution: Let $V = X$. Then we have
the system $\{x = v, y = w - v\}$. The
corresponding Jacobian
transformation is $J = \begin{pmatrix} x & v & x \end{pmatrix}$

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$(w, v) = (1 - 1, 1)$ with determinant $\det J = 1$. So the joint density of W and V is $f_{W, V}(w, v) = f_{X, Y}(x = v; y = w - v) \times \det J = 4e^{-2(v + w - v)} \times 1 = 4e^{-2w}$.

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mathematical statistics. One word
of warning though, although on the

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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

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sequences of functions.

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Solution to Exercise 32 (Bain &
Engelhardt, Chapter 9) From
Exercise 5, it is known that. $\hat{\cdot}$
 $n = X. 1:n.$ With. $F(x; \cdot) = x. \cdot$

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$$x. = 1 - . 2. x - 2. x.$$

the pdf of $\hat{.} n = X. 1:n$ is $g 1$

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

$$2n . 2 n x - 2 n - 1 x.$$

Hence $P[| \hat{.} n - | <]$

$$= P[X 1:n - <] = P[X 1:n$$

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