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Solutions to exercises. Solution to Exercise 31 (Bain & Engelhardt, Chapter 9) (a) From Exercise 26, it is known that  $\hat{\theta}_n = \bar{X}_n$  and  $MSE(\hat{\theta}_n) = \frac{2\theta^2}{(n+1)(n+2)}$ . Since  $\lim_{n \rightarrow \infty} MSE(\hat{\theta}_n) = \lim_{n \rightarrow \infty} \frac{2\theta^2}{(n+1)(n+2)} = 0$ , the MLE  $\hat{\theta}_n = \bar{X}_n$  is MSE consistent. (b) From Exercise 26, it is known that  $\tilde{\theta}_n = \frac{2}{n} \sum_{i=1}^n X_i$  ...

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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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