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Solution: Let $V = X$. Then we have the system $\{x = v, y = w - v$. The corresponding Jacobian transformation is $J = \begin{pmatrix} x & v & x & w \\ y & v & y & w \end{pmatrix} = \begin{pmatrix} 1 & 0 & -1 & 1 \end{pmatrix}$ 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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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.

Introduction to Probability and Mathematical Statistics ...

Solution to Exercise 32 (Bain & Engelhardt, Chapter 9) From Exercise 5, it is known that $\hat{F}_n(x) = \frac{1}{n} \sum_{i=1}^n I_{(-\infty, x]}(X_i)$. With $F(x) = \int_{-\infty}^x f(t) dt = 1 - \frac{1}{2}x^{-2}$, $x > 0$, the pdf of \hat{F}_n is $g_1(x) = n(1 - F(x))^{n-1} f(x) = 2n x^{-2} (1 - \frac{1}{2}x^{-2})^{n-1}$. Hence $P[|\hat{F}_n - F| < \epsilon] = P[X_{1:n} - \epsilon < X_{n:n} - \epsilon] = P[X_{1:n} > \epsilon - 1]$

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