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Solution to Exercise 32 (Bain & Engelhardt, Chapter 9) From Exercise 5, it is known that $\sum_{i=1}^n X_i = n$. With $F(x) = \sum_{i=1}^n P(X_i = x)$, $\int_{-\infty}^{\infty} F(x) dx = \sum_{i=1}^n \int_{-\infty}^{\infty} P(X_i = x) dx = \sum_{i=1}^n 1 = n$. Hence, $P[\sum_{i=1}^n X_i < n] = P[X_1 = \dots = n] = P[X_1 = n]$

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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NUREG/CR-XXXX, [10:16] Chapter 9 References, 'Handbook of ...

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