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\\\\left\\\\{ X = 1 \\\\right\\\\} = P \\\\left\\\\{ X = - 1 \\\\right\\\\} = \\\\frac { 1 } { 2 } , Y$$服从参数为λ的泊松分布.令Z=XY.(I) 求Cov(X, Z) ;(Ⅱ)求Z的概率分布.(23)(本题满分11分)设总体X的概率密度为$$f \\\\left( x ; v \\\\right) = \\\\frac { 1 } { 2 o } e ^ { - \\\\frac { 1 1 1 } { c } } , - \\\\infty < x < + \\\\infty ,$$其中σ∈(0,+∞)为未知参数,$$X \_ { 1 } , X \_ { 2 } , \\\\cdots , X \_ { n }$$为来自总体X的简单随机样本.记的最大似然估计量为$$\\\\overrightarrow { O } .$$(I)求$$\\\\overrightarrow { o } ;$$(Ⅱ)求$$E \\\\left( \\\\hat { \\\\sigma } \\\\right) , D \\\\left( \\\\hat { \\\\sigma } 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