Stochastic Processes: Homework 2

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Exercise 1

Le $f(x) = \frac{1}{2}\sin(x)\mathbb{1}_{[0,\pi]}(x)$

1. For $n = 4$ calculate the first moment of the order statistic $X_{i:n}$ for every $i \in 1, \ldots, 5$.

2. Sketch a telling drawing

Exercise 2