

Подарок



$$\theta \sim R[0, \Theta]$$

Выборка объема  $n$

$$\tilde{\Theta}_3 = \frac{n+1}{n} x_{\max}$$

$$! D[\tilde{\Theta}_3] = \frac{\Theta^2}{n(n+2)} \rightarrow 0, n \rightarrow \infty \Rightarrow \text{сочн.}$$

По определению:

$$\begin{aligned} P(|\tilde{\Theta}_3 - \Theta| \geq \varepsilon) &= P\left(\left|\frac{n+1}{n} x_{\max} \leq \Theta - \varepsilon\right|\right) \\ &+ P\left(\frac{n+1}{n} x_{\max} \geq \Theta + \varepsilon\right) = P\left(x_{\max} \leq \frac{n(\Theta - \varepsilon)}{n+1}\right) + \\ &+ P\left(x_{\max} \geq \frac{n(\Theta + \varepsilon)}{n+1}\right) = F^n\left(\frac{n(\Theta - \varepsilon)}{n+1}\right) + 1 - \\ &- F^n\left(\frac{n(\Theta + \varepsilon)}{n+1}\right) = \tilde{F}_1 + 1 - \tilde{F}_2 \end{aligned}$$

$$\tilde{F}_1 = \begin{cases} \Theta > \varepsilon : \left(\frac{n(\Theta - \varepsilon)}{(n+1)\Theta}\right)^n \rightarrow 0, n \rightarrow \infty \\ \Theta \leq \varepsilon : 0^n \rightarrow 0, n \rightarrow \infty \end{cases}$$

$$\tilde{F}_2 = \frac{n(\Theta + \varepsilon)}{n+1} \leq \Theta \Rightarrow n\Theta + n\varepsilon \leq$$

$$\leq n\Theta + \Theta \Rightarrow n \leq \frac{\Theta}{\varepsilon} \Rightarrow$$

$$\forall \varepsilon > 0 \exists N = \left[\frac{\Theta}{\varepsilon}\right] + 10 \in \mathbb{N} : \forall n \geq N \rightarrow$$

$$\hookrightarrow \frac{n(\Theta + \varepsilon)}{n+1} > \Theta \Rightarrow \tilde{F}_2 = 1^n \Rightarrow$$

$$\Rightarrow |\tilde{F}_2 - 1| = 0 < \varepsilon \Rightarrow \tilde{F}_2 \rightarrow 1, n \rightarrow \infty \Rightarrow$$

$$\Rightarrow \tilde{F}_1 + 1 - \tilde{F}_2 \rightarrow 0, n \rightarrow \infty \Rightarrow \tilde{\Theta}_3 - \text{сочн.}$$