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parts of the  
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5.14. (cont'd)

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computation is  
`set.seed(514); m`  
`= 1e6 x =`

`rPareto1(m,1) gf`  
`= (x^4)*exp(-.5*`  
`x^2)/sqrt(2*pi)`  
`c( mean(gf),`  
`sd(gf)/sqrt(m) )`  
`#print theta.hat`  
`and std. error`

We find [1]

0.4001290726

0.0003052819 The

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actual value is  
= 0.400626.

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