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The inverse transformation is $X_1 = y_1 - y_2$ and $X_2 = y_1 + y_2$; with Jacobian $J = 2$. The space of (Y_1, Y_2) is $T = \{(y_1, y_2) : -\infty < y_i < \infty, i=1,2\}$. Thus the joint pdf of (Y_1, Y_2) is $f_{Y_1, Y_2}(y_1, y_2) = \frac{1}{2} f_{X_1, X_2}(y_1 - y_2, y_1 + y_2)$,

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which leads to formula (22.1).

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 $[\sigma^2 + (\mu_i - \mu)^2] \cdot 2 \mu f(x) dx = 2 \mu P(X > 2 \mu)$.
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