

<<数理统计>>

图书基本信息

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内容概要

this book consists of solutions to 400 exercises, over 95% of which are in my book *Mathematical Statistics*. Many of them are standard exercises that also appear in other textbooks listed in the references. It is only a partial solution manual to *Mathematical Statistics* (which contains over 900 exercises) . However, the types of exercise in *Mathematical Statistics* not selected in the current book are (1) exercises that are routine (each exercise selected in this book has a certain degree of difficulty) , (2) exercises similar to one or several exercises selected in the current book, and (3) exercises for advanced materials that are often not included in a mathematical statistics course for first-year Ph.D. students in statistics (e.g., Edgeworth expansions and second-order accuracy of confidence sets, empirical likelihoods, statistical functionals, generalized linear models, nonparametric tests, and theory for the bootstrap and jackknife, etc.) . On the other hand, this is a stand-alone book, since exercises and solutions are comprehensible independently of their source for likely readers. To help readers not using this book together with *Mathematical Statistics*, lists of notation, terminology, and some probability distributions are given in the front of the book.

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书籍目录

Preface
Notation
Terminology
Some Distributions
Chapter 1. Probability Theory
Chapter 2. Fundamentals of Statistics
Chapter 3. Unbiased Estimation
Chapter 4. Estimation in Parametric Models
Chapter 5. Estimation in Nonparametric Models
Chapter 6. Hypothesis Tests
Chapter 7. Confidence Sets
References
Index

章节摘录

插图：

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