

<<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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