

Lecture 1 and 2

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1 Goal of this lecture

Our first two lectures are warm-up lectures. We will review some essential concepts from from Chapter 1 to 5. These will serve as our foundation in learning various advanced statistical concepts in ST2132 later on.

Suggested reading: Chapter 1 to Chapter 5 in the book. Also please learn or refresh your memory on how to look up from the normal distribution table, the t distribution table and the chi-square distribution table.

2 Probability vs Statistics

Probability: Given a mathematical model of real world, figure out what will happen

Statistics: Given data/observations of what happened, figure out what model or process explains what happened

3 Some continuous distributions: exponential, gamma, chi-square, normal and student t

Definition 1 (Exponential distribution) A random variable X has an exponential distribution with parameter $\theta > 0$ if its probability density function (pdf) is given by

$$f(x) = \frac{1}{\theta} e^{-x/\theta}, \quad x > 0.$$

Its moment generating function (mgf) is given by

$$M(t) = \mathbb{E}(e^{tX}) = \frac{1}{1 - \theta t}, \quad t < \frac{1}{\theta}.$$

From the mgf, we can compute the moments by differentiation. For example, the first moment or the mean is

$$\mathbb{E}(X) = M'(0) = \left. \frac{d}{dt} \frac{1}{1 - \theta t} \right|_{t=0} = \theta.$$

The variance of X is

$$\text{Var}(X) = \theta^2.$$

A generalization of exponential distribution is gamma distribution.

A Course In Mathematical Statistics 2 E

Boston University



A Course In Mathematical Statistics 2 E:

A Course in Mathematical Statistics and Large Sample Theory Rabi Bhattacharya, Lizhen Lin, Victor Patrangenaru, 2016-08-13 This graduate level textbook is primarily aimed at graduate students of statistics mathematics science and engineering who have had an undergraduate course in statistics an upper division course in analysis and some acquaintance with measure theoretic probability It provides a rigorous presentation of the core of mathematical statistics Part I of this book constitutes a one semester course on basic parametric mathematical statistics Part II deals with the large sample theory of statistics parametric and nonparametric and its contents may be covered in one semester as well Part III provides brief accounts of a number of topics of current interest for practitioners and other disciplines whose work involves statistical methods

A First Course Mathematical Statistics C. E. Weatherburn, 1949-01-02 This book provides the mathematical foundations of statistics Its aim is to explain the principles to prove the formulae to give validity to the methods employed in the interpretation of statistical data Many examples are included but since the primary emphasis is on the underlying theory it is of interest to students of a wide variety of subjects biology psychology agriculture economics physics chemistry and of course mathematics

Mathematical Statistics for Economics and Business Ron C. Mittelhammer, 2013-03-14 *Mathematical Statistics for Economics and Business* Second Edition provides a comprehensive introduction to the principles of mathematical statistics which underpin statistical analyses in the fields of economics business and econometrics The selection of topics in this textbook is designed to provide students with a conceptual foundation that will facilitate a substantial understanding of statistical applications in these subjects This new edition has been updated throughout and now also includes a downloadable Student Answer Manual containing detailed solutions to half of the over 300 end of chapter problems After introducing the concepts of probability random variables and probability density functions the author develops the key concepts of mathematical statistics most notably expectation sampling asymptotics and the main families of distributions The latter half of the book is then devoted to the theories of estimation and hypothesis testing with associated examples and problems that indicate their wide applicability in economics and business Features of the new edition include a reorganization of topic flow and presentation to facilitate reading and understanding inclusion of additional topics of relevance to statistics and econometric applications a more streamlined and simple to understand notation for multiple integration and multiple summation over general sets or vector arguments updated examples new end of chapter problems a solution manual for students a comprehensive answer manual for instructors and a theorem and definition map This book has evolved from numerous graduate courses in mathematical statistics and econometrics taught by the author and will be ideal for students beginning graduate study as well as for advanced undergraduates

Boston University Bulletin Boston University, 1924 *Catalogue for the Year ...* Boston University. College of Liberal Arts, 1920 Catalogue of the Officers and Students Trinity College (Hartford, Conn.), 1929 Handbook

of Mathematical Statistics Henry Lewis Rietz,1924 *Summer Session* University of Michigan,1920 **American Book Publishing Record** ,1992 **Catalogue** Boston University,1924 **The Fundamental Principles of Mathematical Statistics** Hugh Herbert Wolfenden,1942 **ENTANGLEMENT AND CLARIFICATION OF REASON AND MATHEMATICS** DONG QIU,2024-12-30 Socio economic empirical analysis must borrow mathematical tools but only focusing on mathematics and ignoring the underlying reason of phenomena can easily lead to hypothetical analysis which formally meets the standards but loses the soul of quantitative research This book emphasizes the eternal mission of scholars in the process of empirical analysis which is to distinguish between mathematics and reason and to clarify the two entangled in phenomena The first part is a systematic monograph the second part is a reading note on the relationship between mathematics and reason the third part is the essay of one matter one reason and the fourth part is the author s early thinking on the relationship between mathematics and reason which still serves as a warning to this day As the fifth book of Criticism Series of Contemporary Economic Statistics it applies to the same audience as the first four books This book incorporates the author s insights and experiences from reading and traveling and may serve as a teaching reference for graduate and undergraduate students to enhance the flexibility of statistical learning Many people believe that economic statistics are only for quantitative analysis but upon closer examination the focus is on the degree of phenomena that is measurement

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The Top Books of the Year A Course In Mathematical Statistics 2 E The year 2023 has witnessed a remarkable surge in literary brilliance, with numerous compelling novels enthralling the hearts of readers worldwide. Lets delve into the realm of top-selling books, exploring the fascinating narratives that have enthralled audiences this year. The Must-Read : Colleen Hoover "It Ends with Us" This touching tale of love, loss, and resilience has captivated readers with its raw and emotional exploration of domestic abuse. Hoover masterfully weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can triumph. A Course In Mathematical Statistics 2 E : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This intriguing historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids absorbing storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. A Course In Mathematical Statistics 2 E : Delia Owens "Where the Crawdads Sing" This mesmerizing coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens crafts a tale of resilience, survival, and the transformative power of nature, entrancing readers with its evocative prose and mesmerizing setting. These top-selling novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of compelling stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a brilliant and suspenseful novel that will keep you wondering until the very end. The novel is a warning tale about the dangers of obsession and the power of evil.

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