

Mathematical Statistics. 2009. Mathematical Statistics: Problems and Detailed Solutions. 1998. Set

"Mathematical Statistics" (2nd edition) and the accompanying volume "Mathematical Statistics: Problems and Detailed Solutions" complement each other perfectly. Together they are very suitable for self-study. The first book provides a broad and solid introduction to mathematical statistics, including hypothesis testing, normal regression analysis and normal analysis of variance. In addition, non-parametric statistics and vectorial statistics are considered, as well as applications of stochastic analysis in modern statistics, e.g., Kolmogorov-Smirnov testing, smoothing techniques, robustness and density estimation. The second book contains 250 problems, varying in difficulty, together with their solution, as well as a summary of each chapter of the textbook. - For students with some elementary mathematical background. - With many exercises. - Prerequisites from measure theory and linear algebra are presented.



69,95 €

65,37 € (zzgl. MwSt.)

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Artikelnummer: 9783110249965

Medium: Buch

ISBN: 978-3-11-024996-5

Verlag: De Gruyter

Erscheinungstermin: 06.05.2010

Sprache(n): Englisch

Auflage: Erscheinungsjahr 2010

Serie: De Gruyter Textbook

Produktform: Gebunden

Gewicht: 1810 g

Seiten: 924

