

<<概率统计>>

图书基本信息

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内容概要

这本举世公认的经典概率论与数理统计教材，几十年来畅销不衰，被很多名校采用，包括卡内基-梅隆大学、哈佛大学、麻省理工学院、华盛顿大学、芝加哥大学、康奈尔大学、杜克大学、加州大学洛杉矶分校等。

《华章统计学原版精品系列：概率统计（英文版·第4版）》包括概率论、数理统计两部分，内容丰富完整，适当地选择某些章节，可以作为一学年的概率论与数理统计课程的教材，亦可作为一学期的概率论与随机过程的教材。

适合数学、统计学、经济学等专业高年级本科生和研究生用，也可供统计工作人员用作参考书。

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作者简介

Morris

H.DeGroot (1931-1989) , 世界著名的统计学家。

生前曾任国际统计学会、美国科学促进会、统计学会、数理统计学会、计量经济学会会士。

卡内基·梅隆大学教授, 1957年加入该校, 1966年创办该校统计系。

DeGroot在学术上异常活跃和多产, 曾发表一百多篇论文, 还著有Optimal

StatisOcal Decisions和Statistics and the

Lawo为纪念他的著作对统计教学的贡献, 国际贝叶斯分析学会特别设立了DeGroot奖表彰优秀统计学著作。

Mark

J.Schervish, 世界著名的统计学家, 美国统计学会、数理统计学会会士。

于1979年获得伊利诺伊大学的博士学位, 之后就在卡内基·梅隆大学统计系工作, 教授数学、概率、统计和计算金融等课程, 现为该系系主任。

Schervish在学术上非常活跃, 成果颇丰, 还因在统计推断和贝叶斯统计方面的基石性工作而闻名, 除本书外, 他还著有Theory

ofStatistics和 Rethinking the Foundations of Statistics。

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章节摘录

版权页：插图： The events B_1, B_2, \dots, B_{11} in Example 2.1.12 can be thought of in much the same way as the two events B_1 and B_2 that determine the mixture of long and short bolts in Example 2.1.11. There is only one box of bolts, but there is uncertainty about its composition. Similarly in Example 2.1.12, there is only one group of patients, but we believe that it has one of 11 possible compositions determined by the events B_1, B_2, \dots, B_{11} . To call these events, they must be subsets of the sample space for the experiment in question. That will be the case in Example 2.1.12 if we imagine that the experiment consists not only of observing the numbers of successes and failures among the patients but also of potentially observing enough additional patients to be able to compute p , possibly at some time very far in the future. Similarly, in Example 2.1.11, the two events B_1 and B_2 are subsets of the sample space if we imagine that the experiment consists not only of observing one sample bolt but also of potentially observing the entire composition of the box. Throughout the remainder of this text, we shall implicitly assume that experiments are augmented to include outcomes that determine the values of quantities such as p . We shall not require that we ever get to observe the complete outcome of the experiment so as to tell us precisely what p is, but merely that there is an experiment that includes all of the events of interest to us, including those that determine quantities like p . Augmented Experiment. If desired, any experiment can be augmented to include the potential or hypothetical observation of as much additional information as we would find useful to help us calculate any probabilities that we desire. Definition 2.1.3 is worded somewhat vaguely because it is intended to cover a wide variety of cases. Here is an explicit application to Example 2.1.12.

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