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 $\exp^{-1} \theta (n-1)t^2 + 1 \beta^{-1}$ , 7-10 Solutions Manual for Statistical Inference. which we recognize as the kernel of an inverted gamma pdf, IG(a,b), with  $a = n-1 \cdot 2 + \alpha$  and  $b = (n-1)t^2 + 1 \beta^{-1}$ . Direct calculation shows that the mean of an IG(a,b) is  $1/((a-1)b)$ , so  $E(\theta|t) = \frac{1}{(n-1)2t + 1 \beta^{-1} n-1 \cdot 2 + \alpha - 1} =$

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1-2 Solutions Manual for Statistical Inference. b. "A or B but not both" is  $(A \cap B^c) \cup (B \cap A^c)$ . Thus we have.  $P((A \cap B^c) \cup (B \cap A^c)) = P(A \cap B^c) + P(B \cap A^c)$  (disjoint union) =  $[P(A) - P(A \cap B)] + [P(B) - P(A \cap B)]$  (Theorem 1.2.9a) =  $P(A) + P(B) - 2P(A \cap B)$ . c. "At least one of A or B" is  $A \cup B$ . So we get the same answer as in a). d.

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This is a course about statistical inference, concentrating on the two leading contemporary paradigms (Frequentist and Bayesian), and introducing others (fiducial, likelihoodist, etc.). Theories of point and interval estimation and testing are introduced, and their properties (efficiency, consistency, sufficiency, robustness) are studied.

~~STA532: Theory of Statistical Inference - Duke University~~

While not entirely necessary, prior exposure to probability theory and inference would be helpful, as the book is dense and I found it helpful to have a high level view already. Some of the problems are very challenging, and while solutions are available in the online manual, they were not always complete or correct.

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