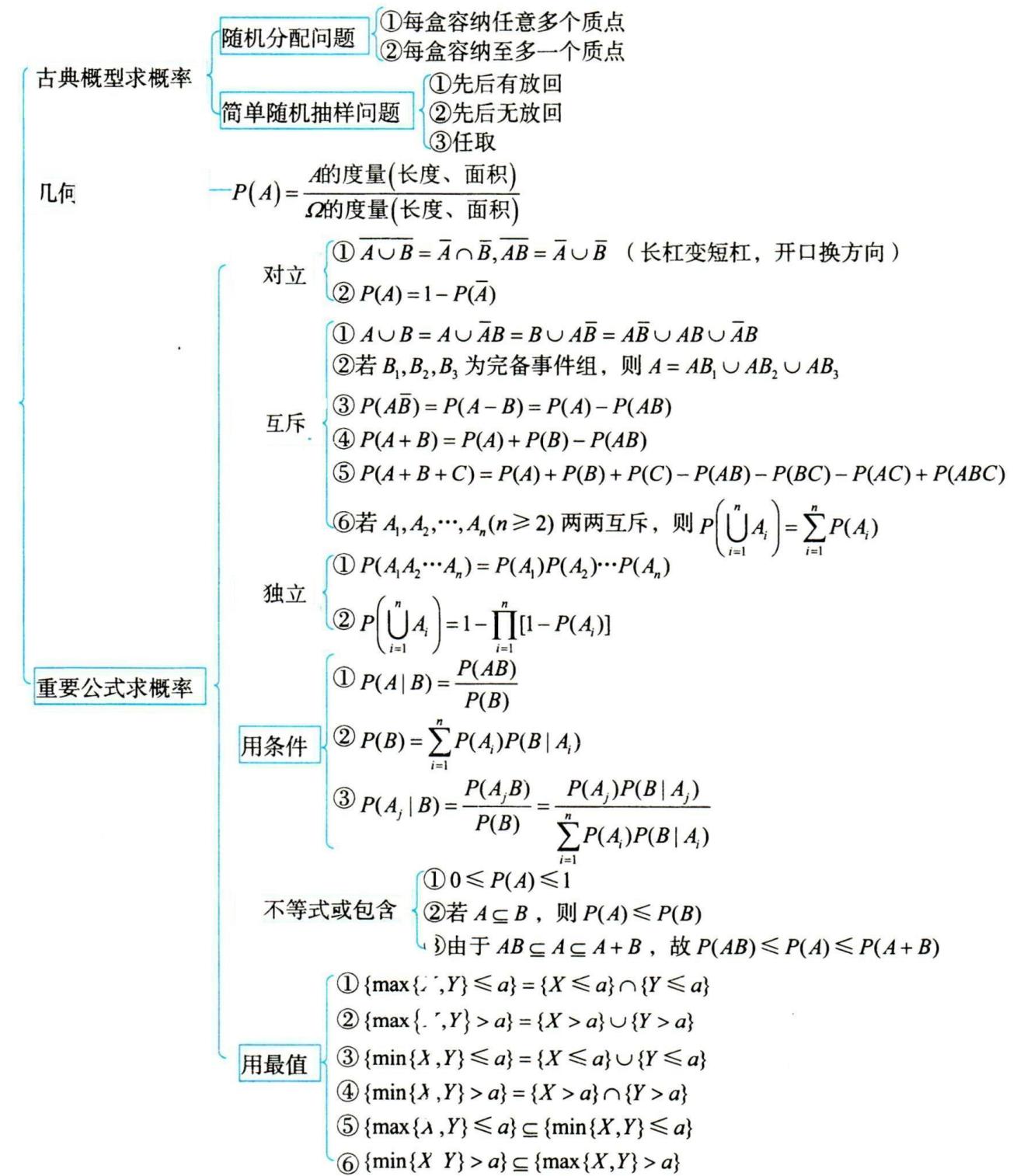
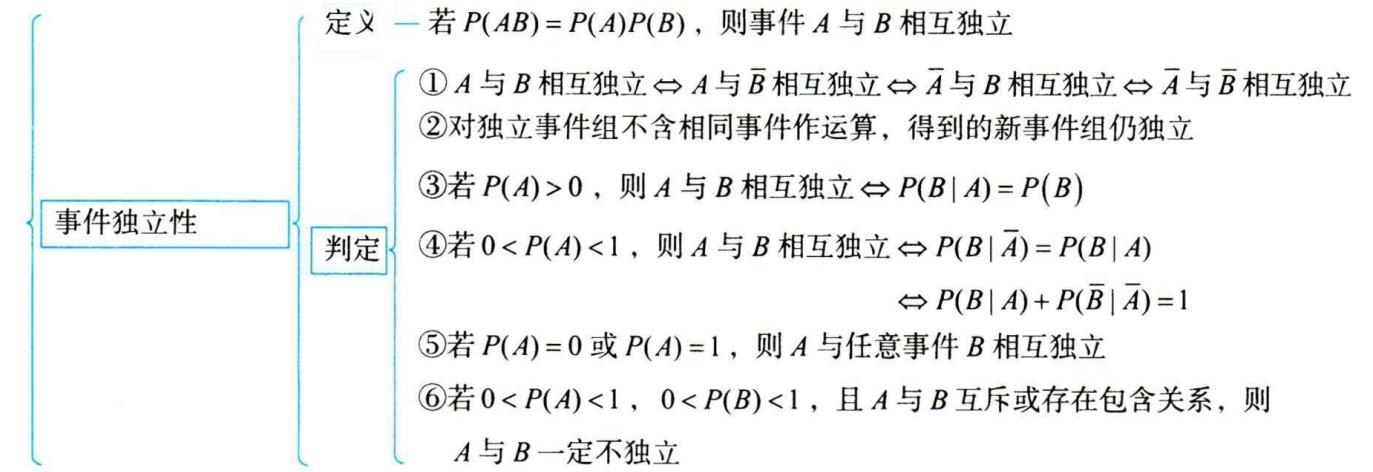


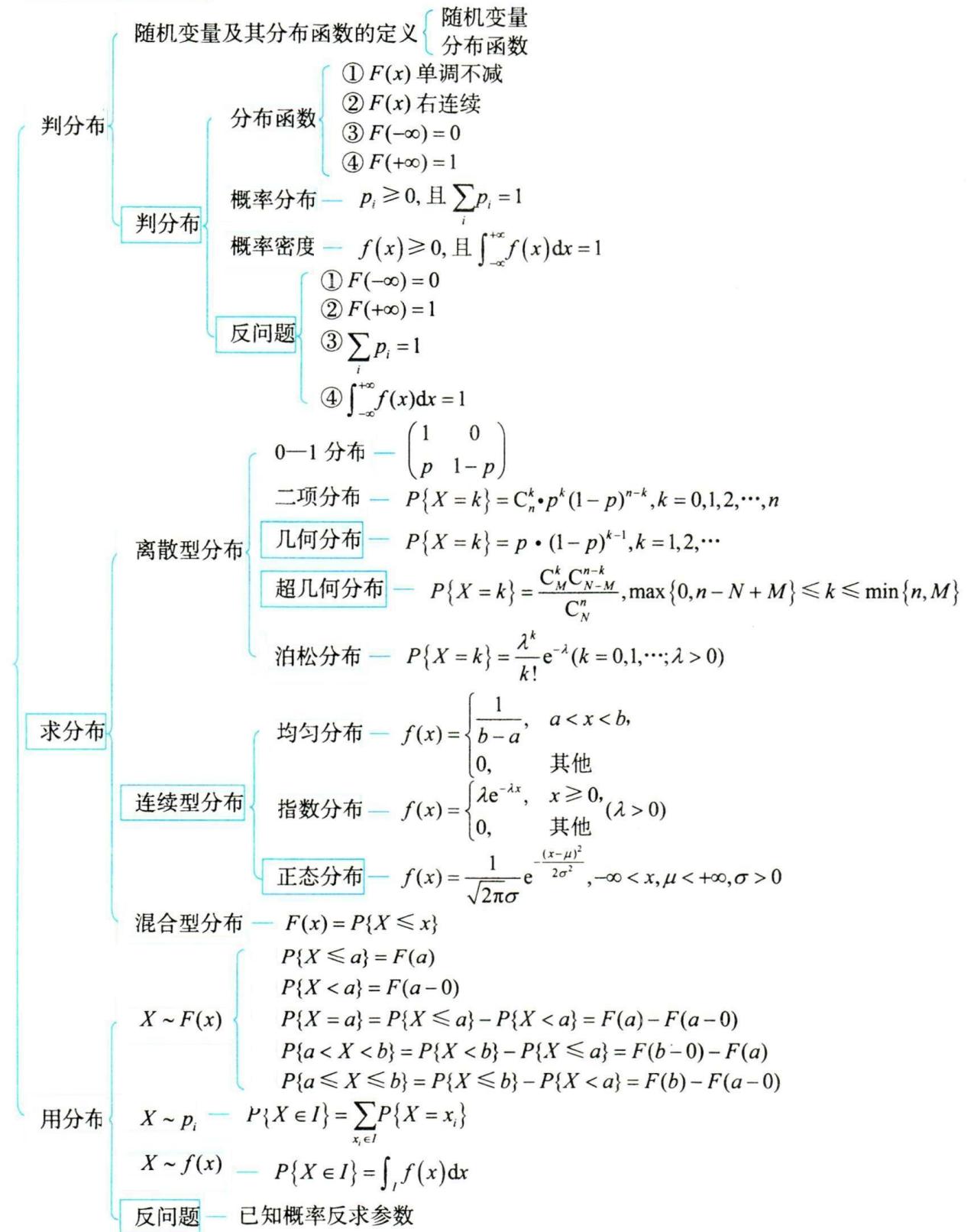
# 第1讲 随机事件和概率





# 第2讲

## 一维随机变量及其分布



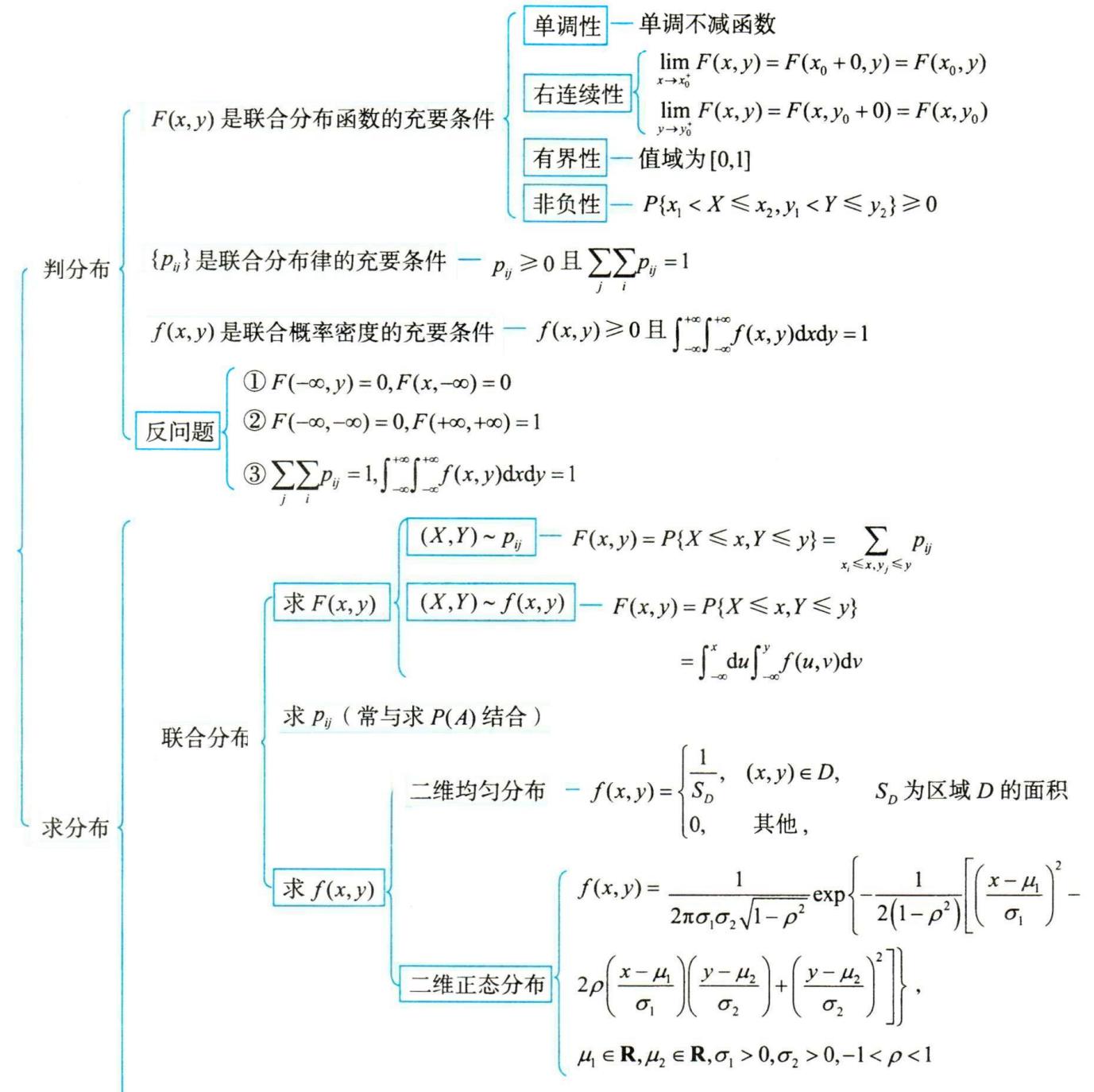
# 第3讲 一维随机变量函数的分布

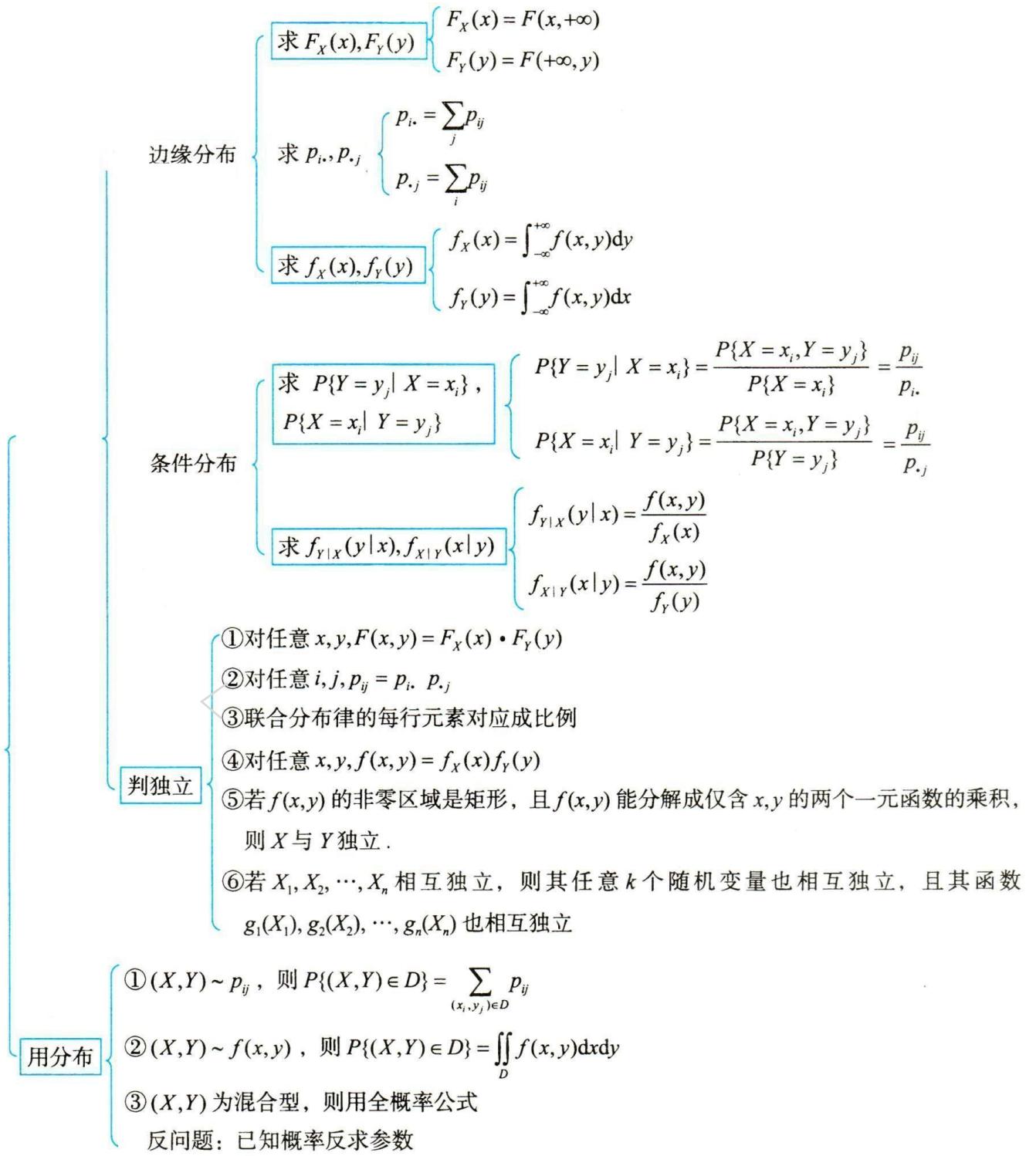
离散型→离散型 —  $p_i = P\{X = x_i\}, Y = g(X), Y \sim \begin{pmatrix} g(x_1) & g(x_2) & \cdots \\ p_1 & p_2 & \cdots \end{pmatrix}$

连续型→连续型 (或混合型)  $\left\{ \begin{array}{l} \text{分布函数法} — F_Y(y) = P\{Y \leq y\} = P\{g(X) \leq y\} = \int_{g(x) \leq y} f_X(x) dx \\ \text{公式法} — f_Y(y) = \begin{cases} f_X[h(y)] \cdot |h'(y)|, & \alpha < y < \beta \\ 0, & \text{其他} \end{cases} \end{array} \right.$

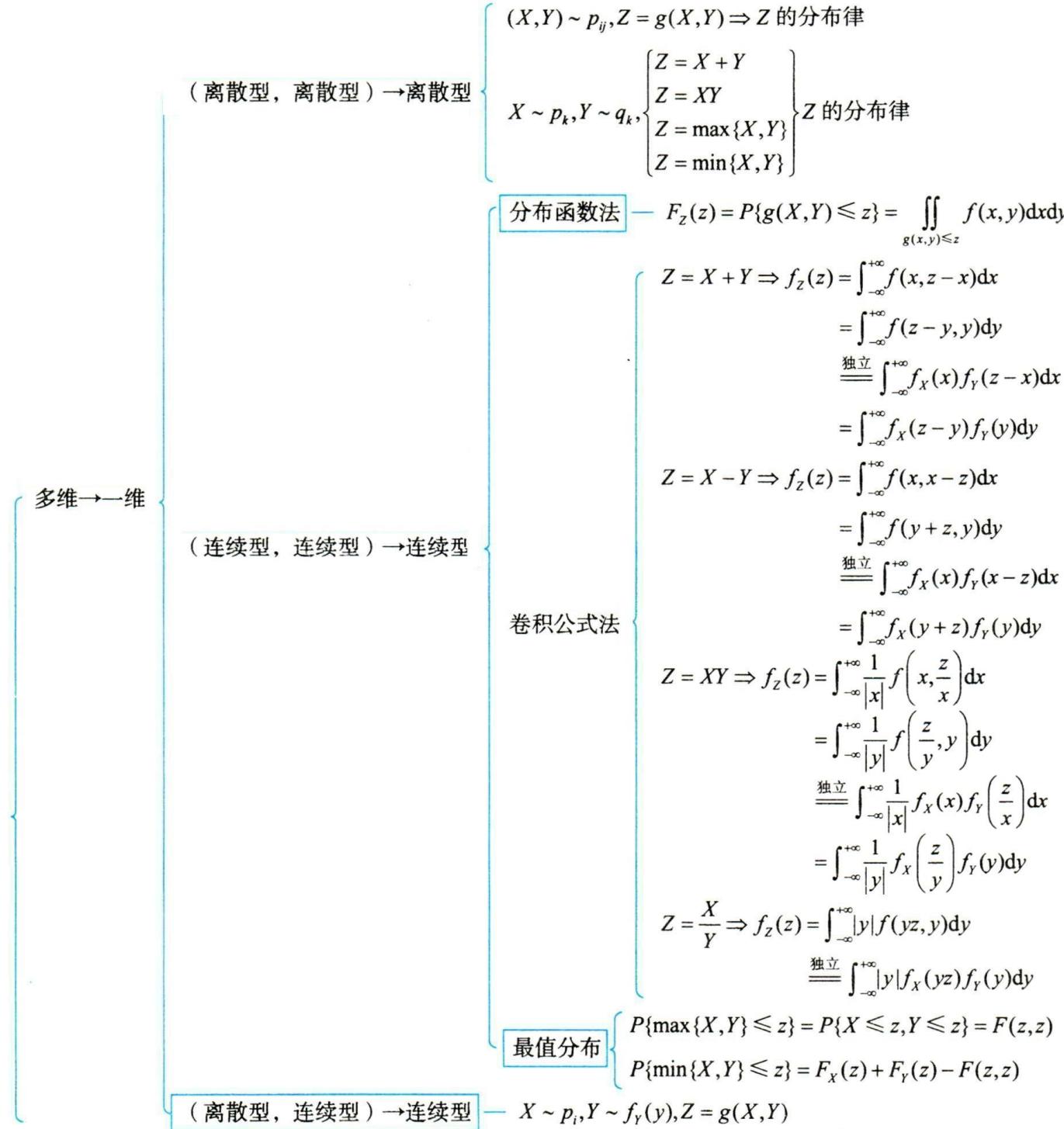
连续型→离散型 —  $X \sim f_X(x), Y = g(X)$  离散, 确定  $Y$  的可能取值  $a$ , 计算  $P\{Y = a\}$ , 求  $Y$  的概率分布

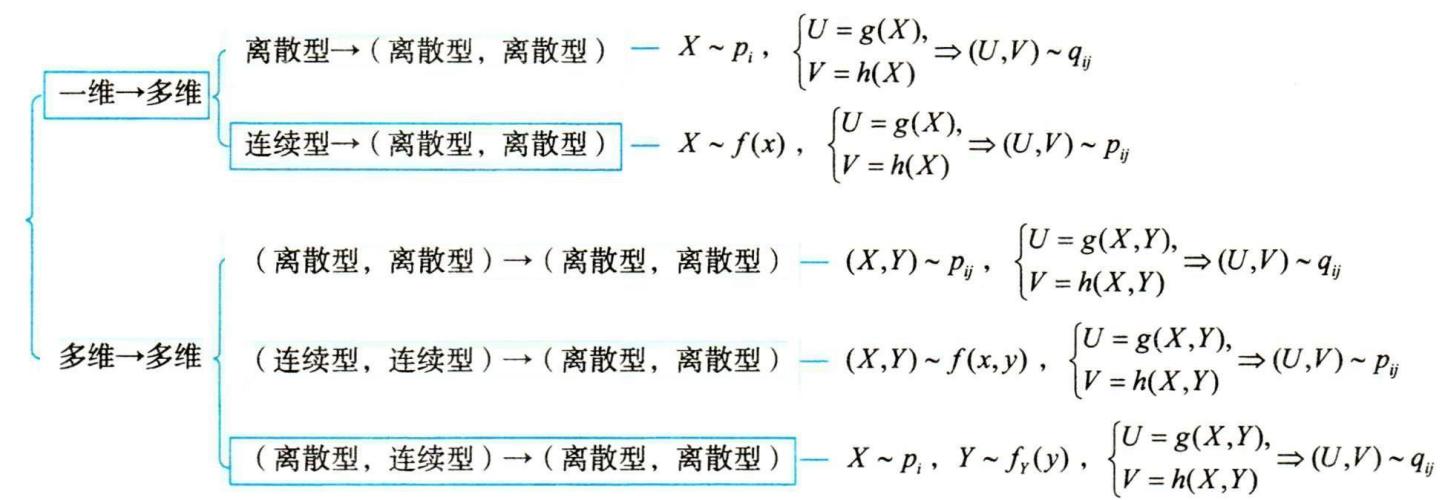
# 第4讲 多维随机变量及其分布





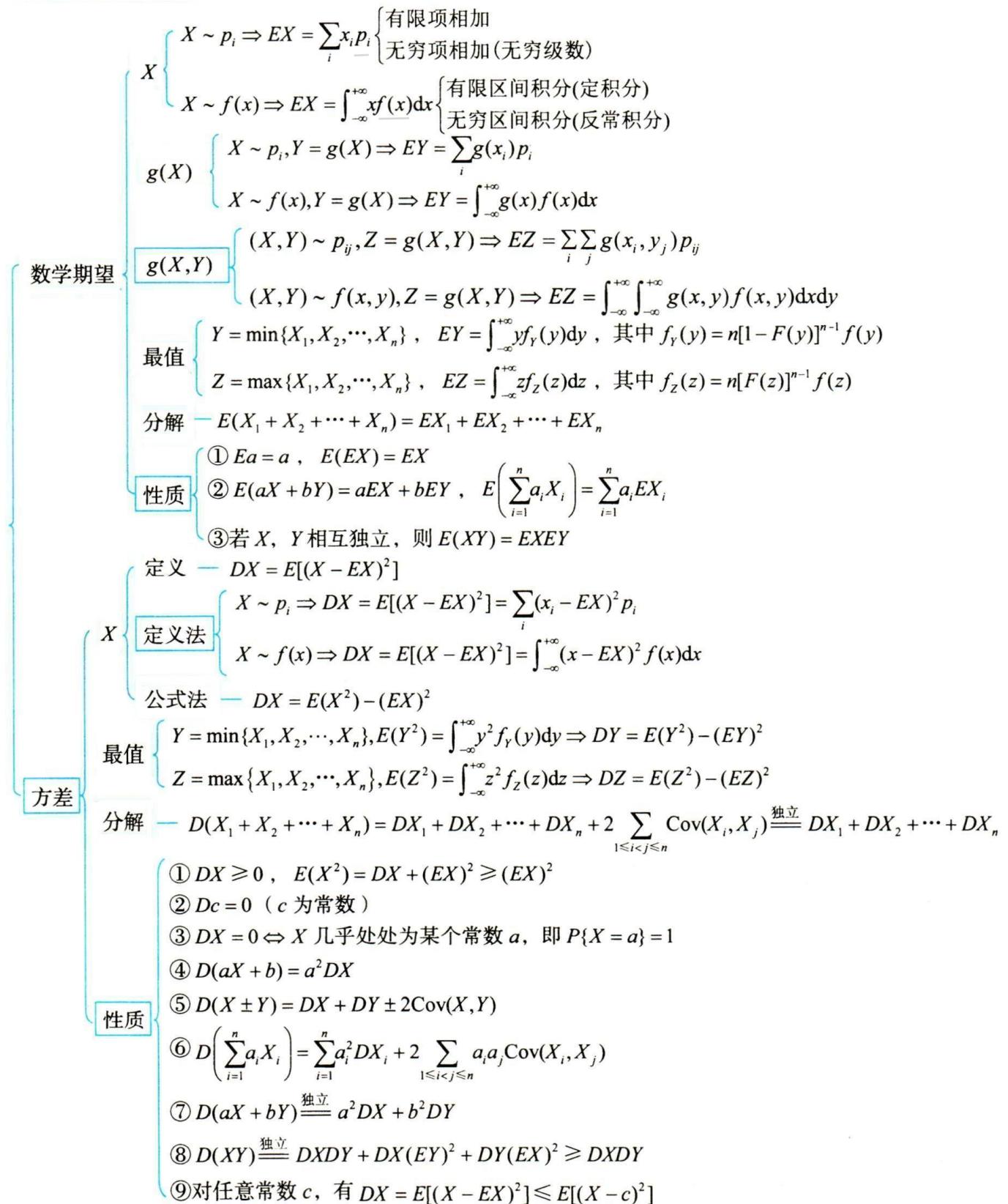
# 第5讲 多维随机变量函数的分布

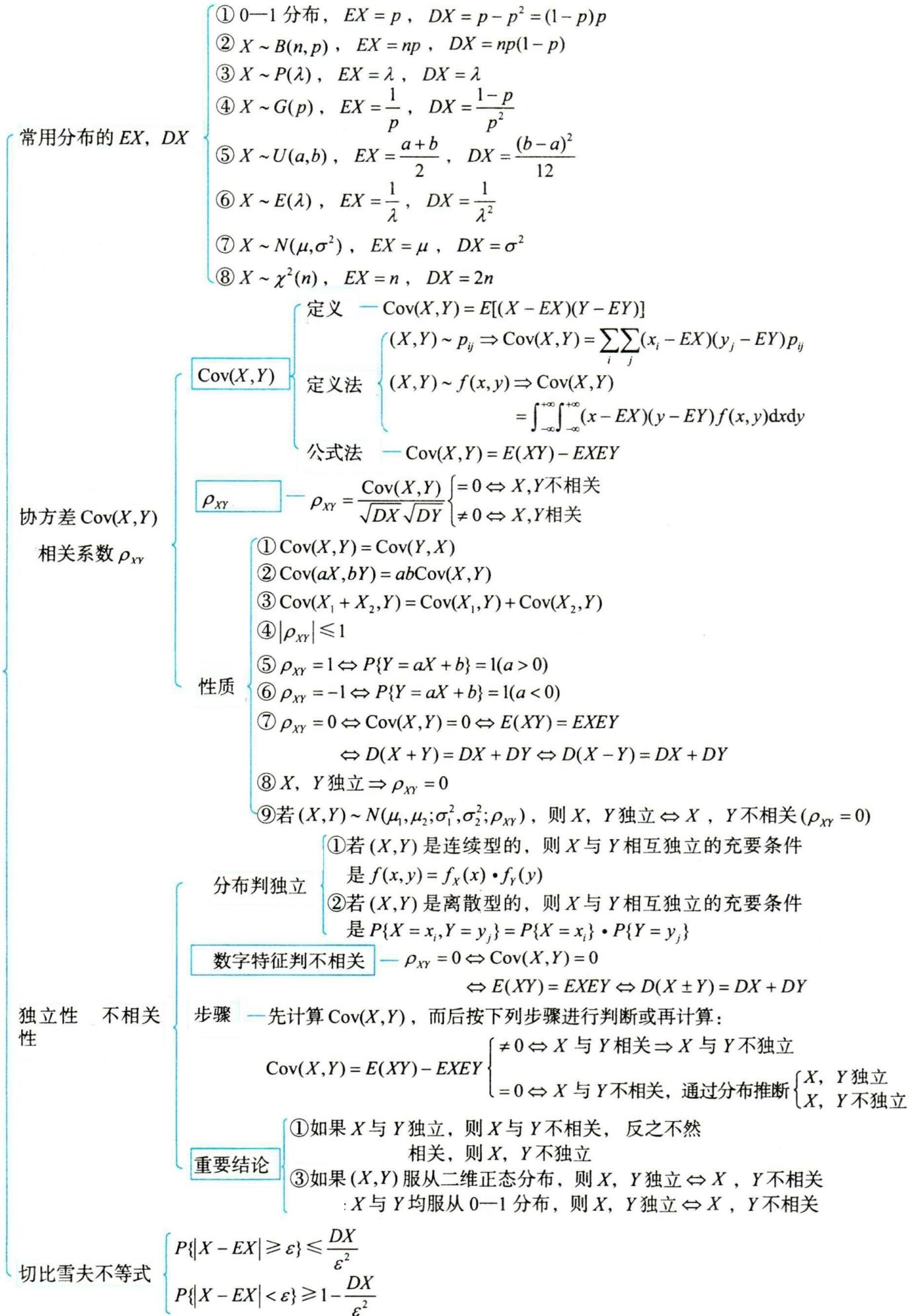




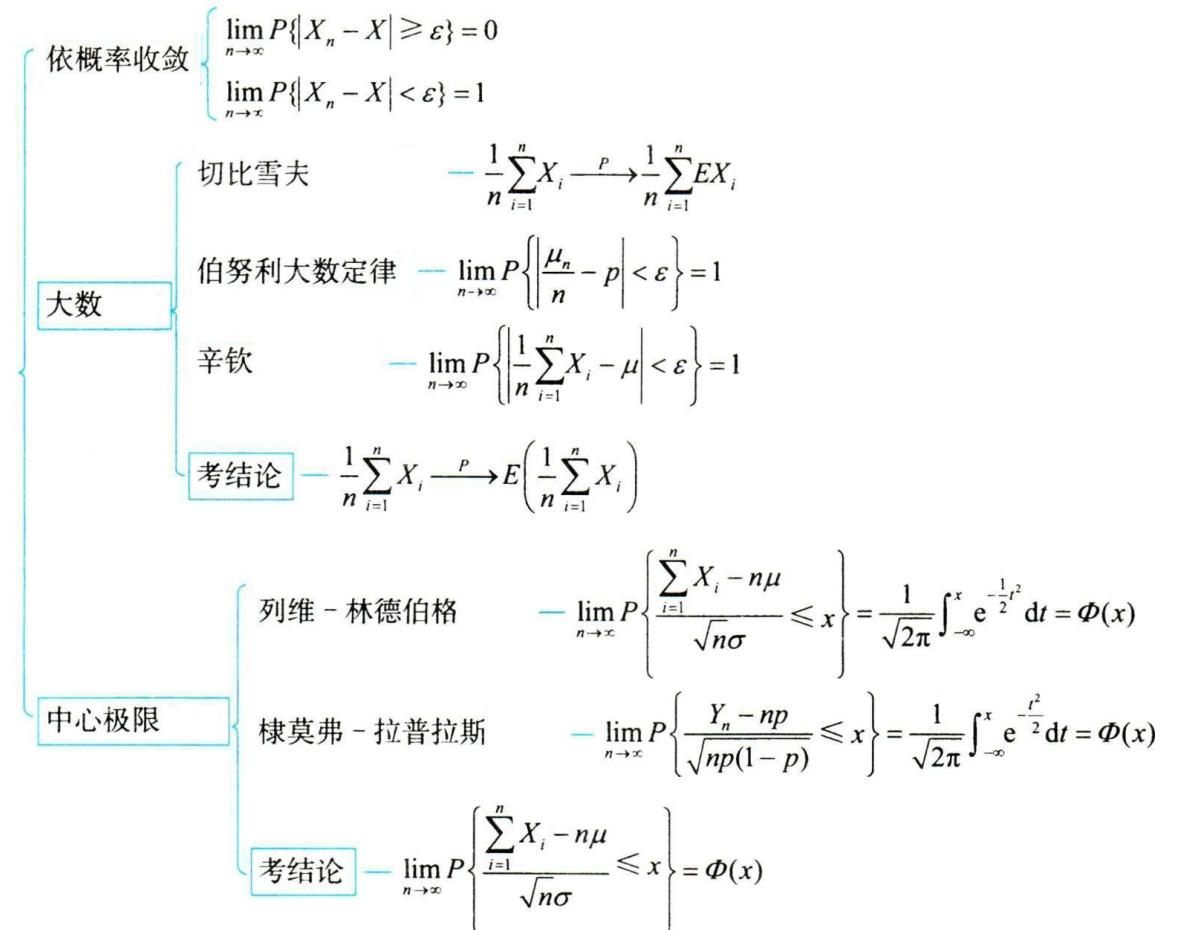
# 第6讲

## 数字特征

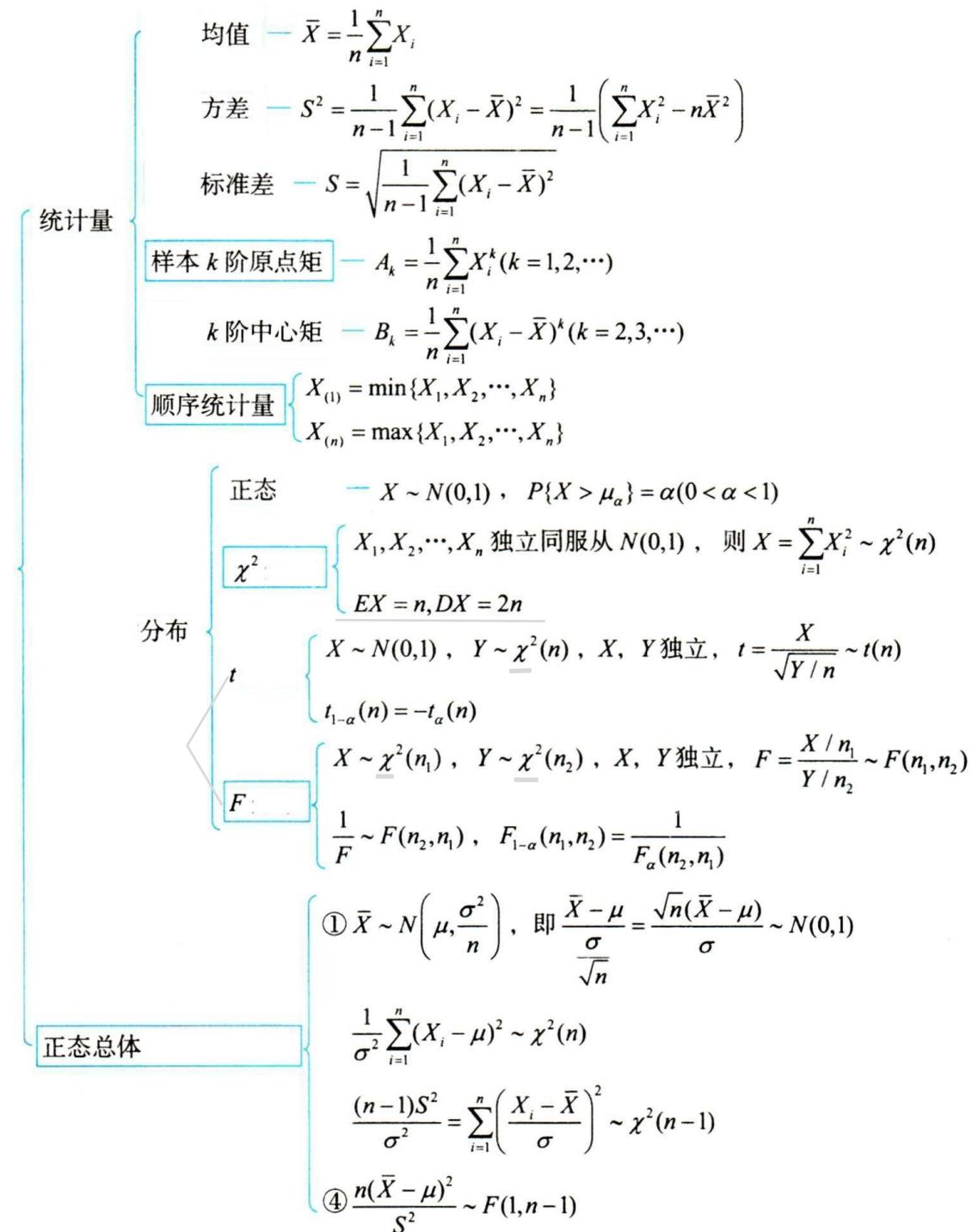




# 第7讲 大数定律 中心极限定理

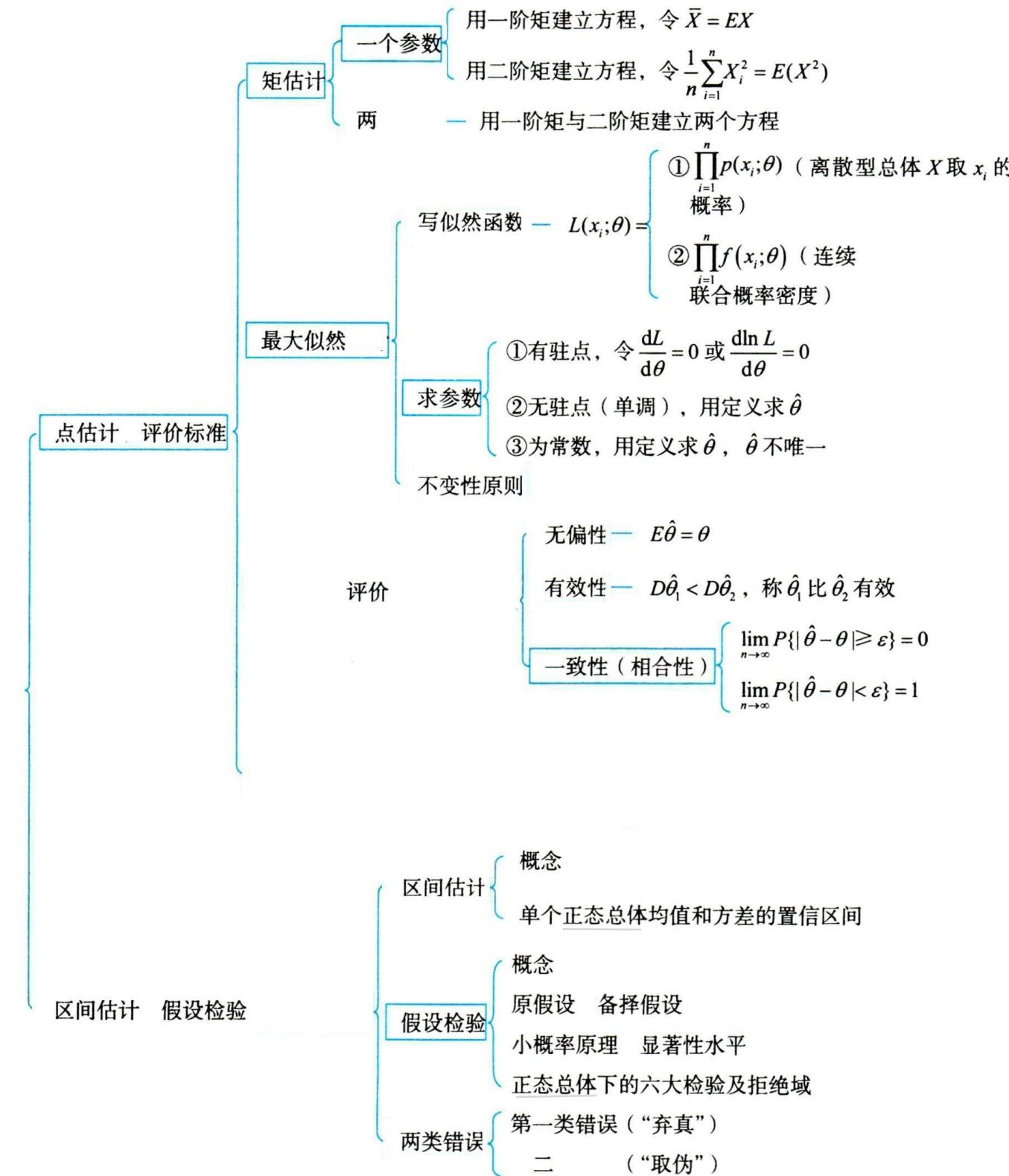


# 第8讲 统计量及 分布



# 第9讲

## 参数估计 假设检验



### 区间估计 假设检验

