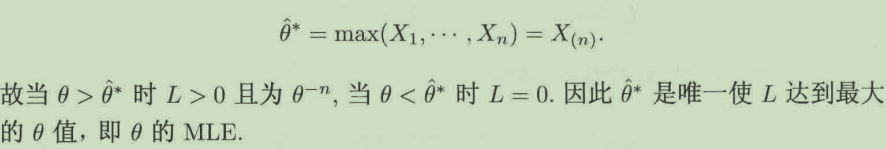
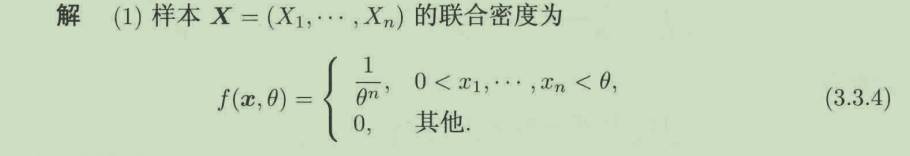
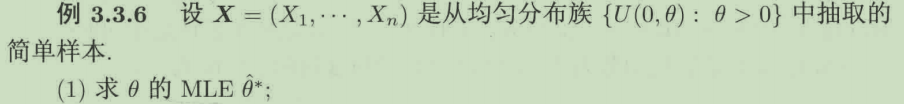
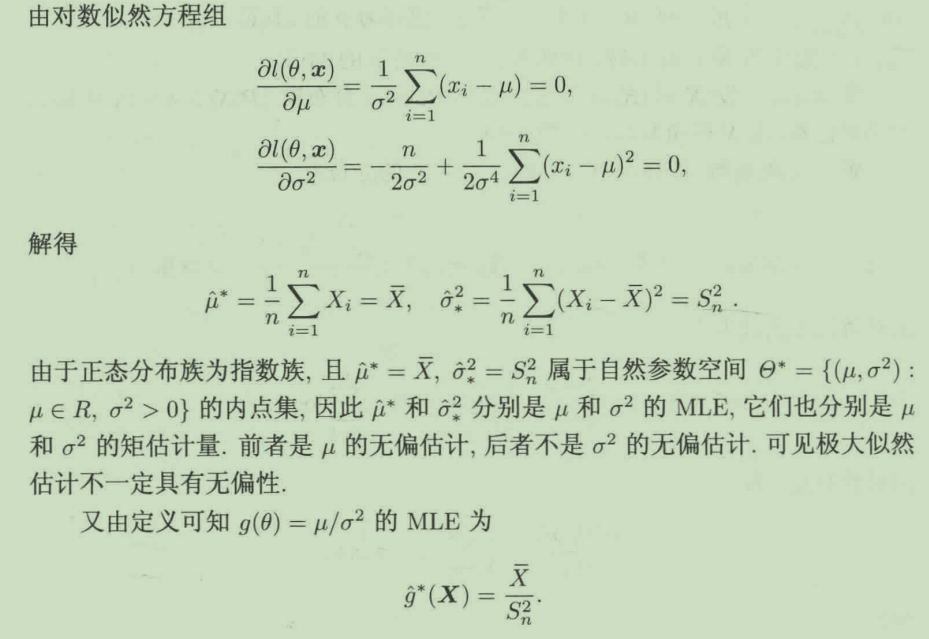
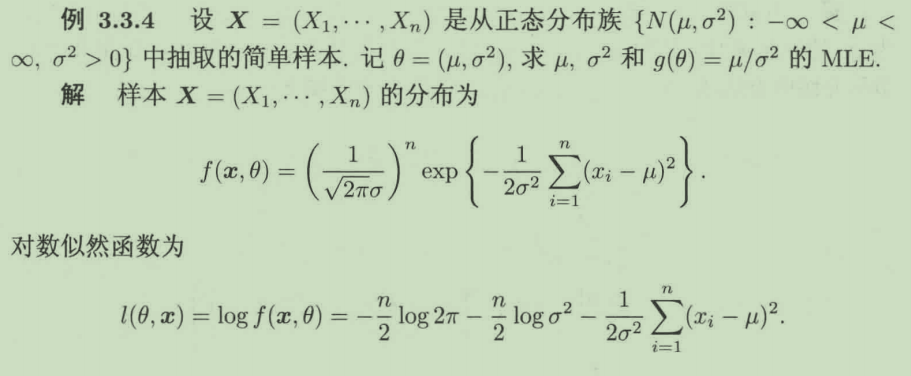
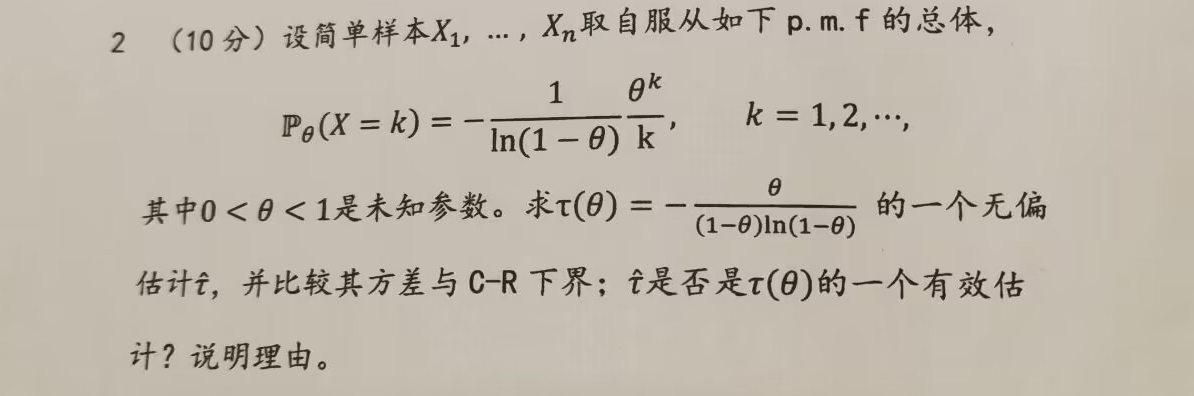
·点估计（矩估计，极大似然估计，贝叶斯估计）

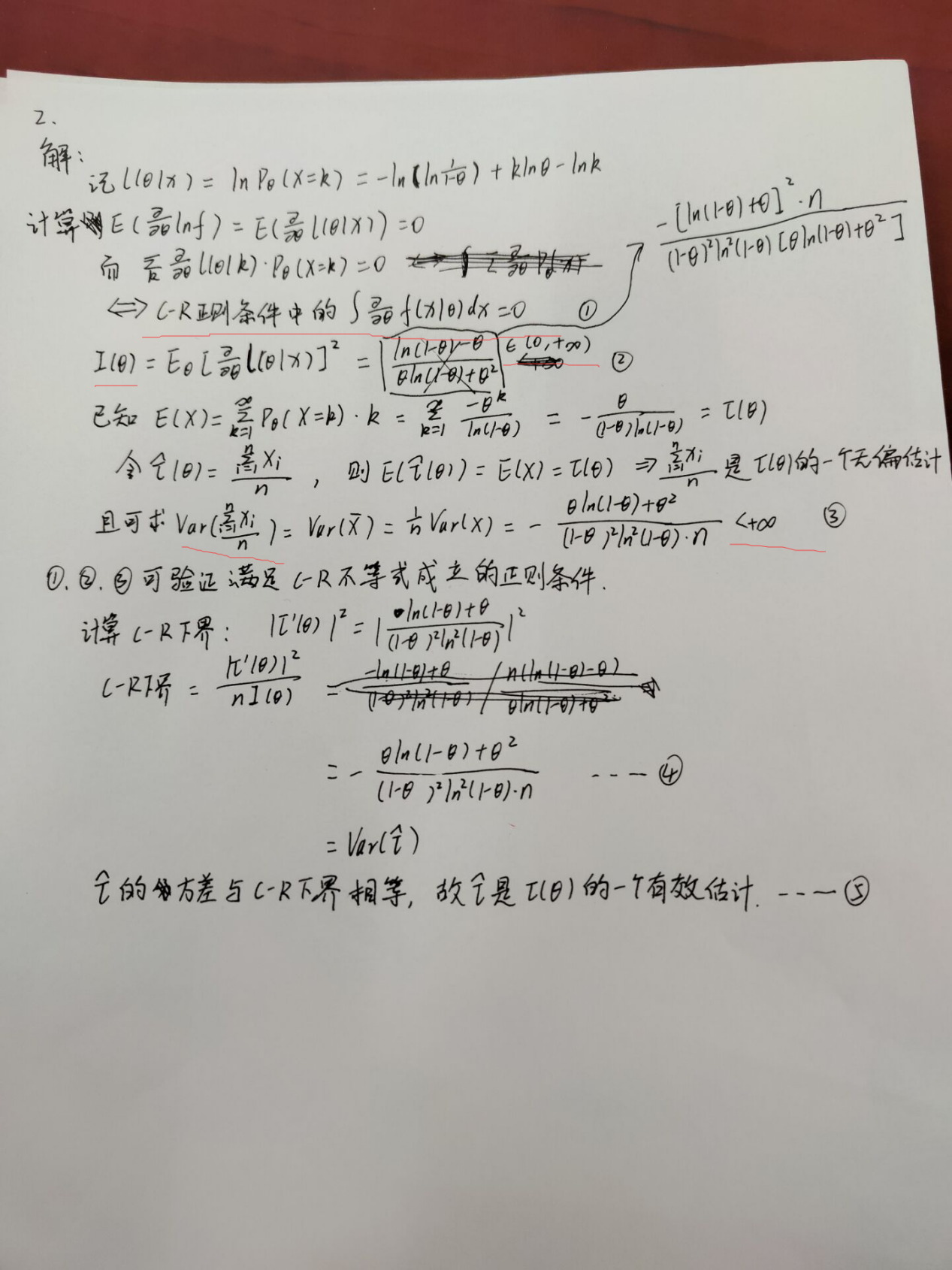
极大似然估计：

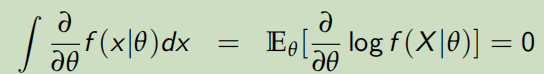
1. 似然函数连续可微，求导求极值点
2. 直接用定义



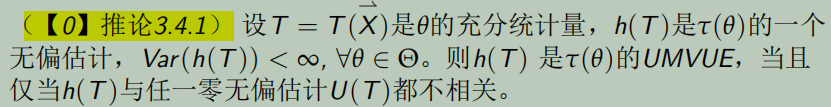
UMVUE（CR不等式）

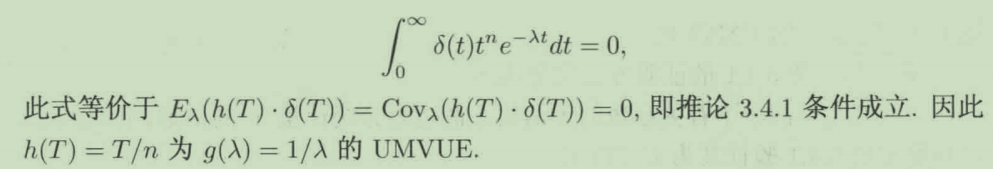
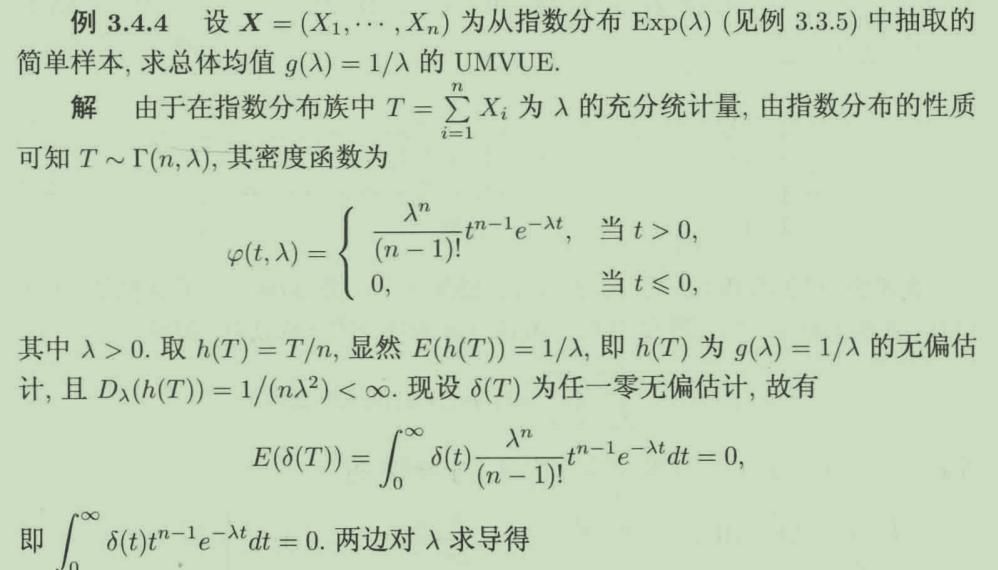




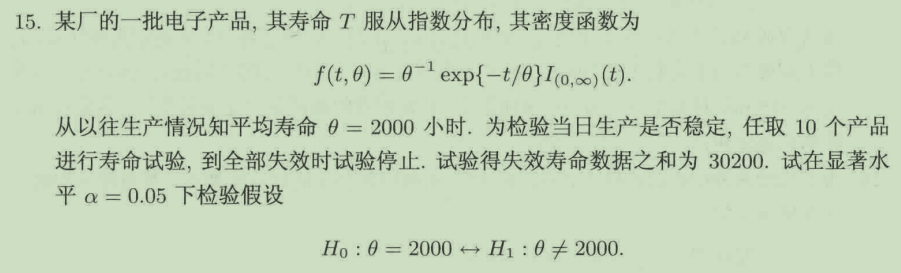
注：

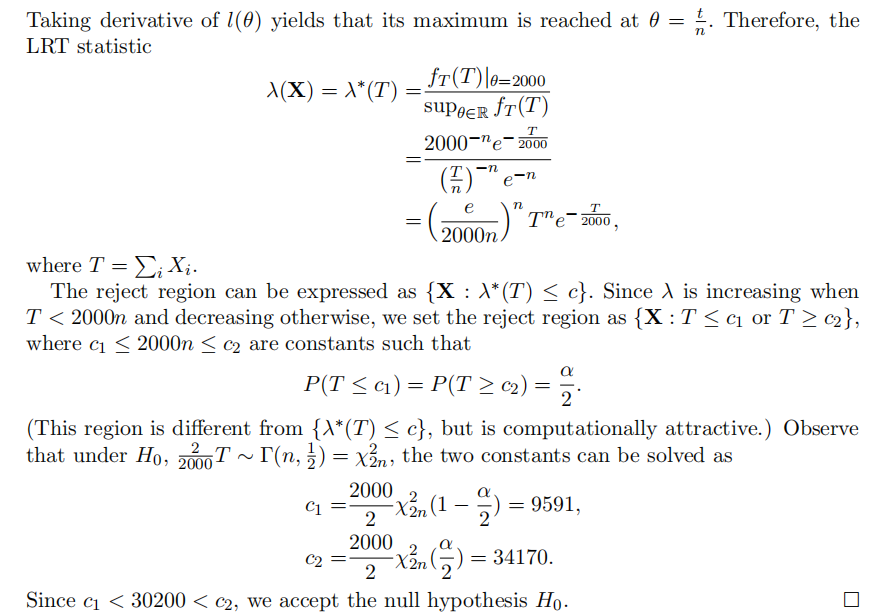
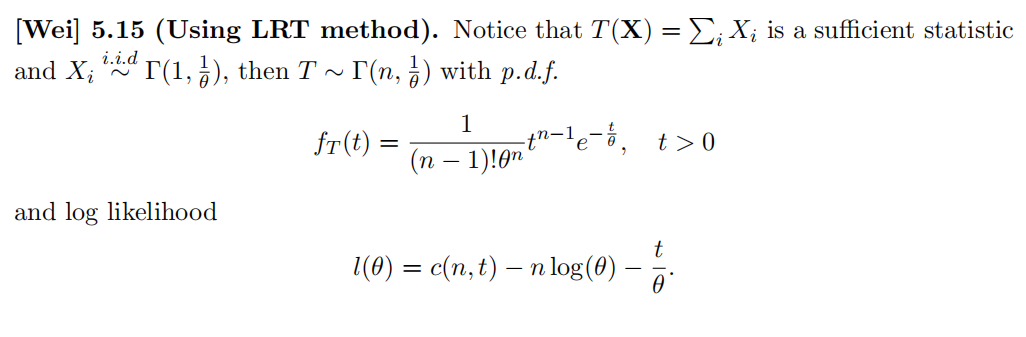
零无偏估计法：



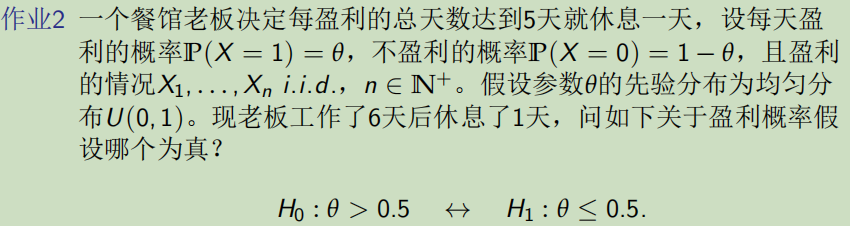


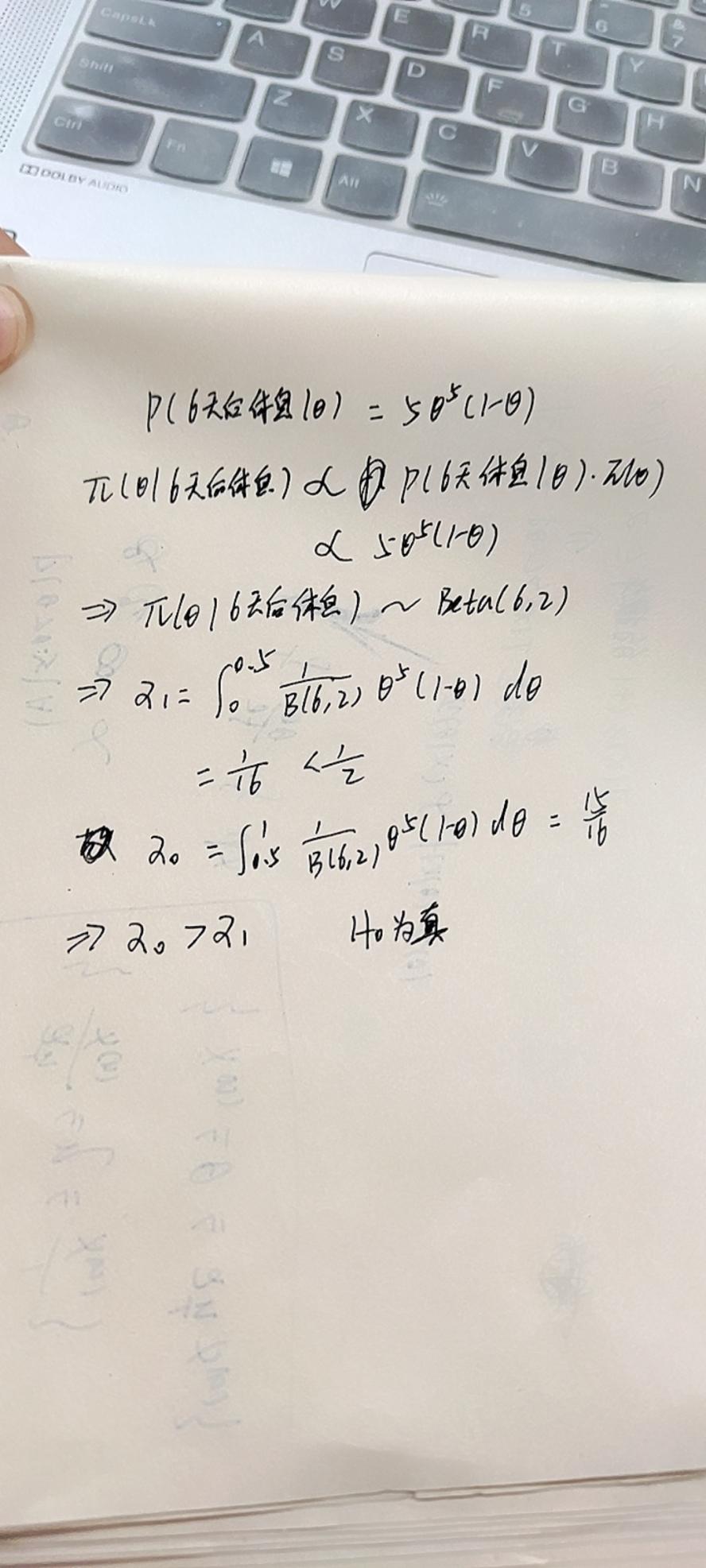
·似然比假设检验





·贝叶斯检验





·UMPT（KR定理）

