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5. (10 pt) Bickel & Doksum pg 74, problem 1.2.14 Solution: (a) The solution to this problem is worked out in Gelman, Carlin, Stern, and Rubin (\Bayesian Data Analysis", aka \The Red Book"), pp. 46-49. It involves more than one rather unpretty completing of a square. The result is as follows: Posterior predictive distribution of xn+1:

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p.115,l.-9. and-8. Change"Thisestimate..." to"NotethatP(X(n) = μ) = 1iP(all Xi < μ) = 1i[(μ i1)=μ]n! 1 asn ! 1". p.120,l.16. After"modelP0" insert ...

Bickel–Doksum. MathematicalStatistics. VolumeI.

Mathematical Statistics: Basic Ideas and Selected Topics, Volume I, Second Edition (Chapman & Hall/CRC Texts in Statistical Science) (Volume 2) Peter J. Bickel 3.3 out of 5 stars 25

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Bickel and Doksum, Mathematical Statistics, Vol I, 2/e, Updated Printing, 2007--- (Be sure to get the 2007 "Updated Printing" version of the textbook!) Bickel & Doksum can be difficult. Students often ask for recommended "companion textbooks".

Statistical Theory (550.630) Fall 2012
mathematical statistics. It can serve very well as a desk reference and can be used as an introductory text for mathematically well-prepared graduate students. Other texts, such as Casella and Berger (2002) and Bickel and Doksum (2001) (for statistical inference) provide a bit more motivation and are somewhat more

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