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However, since the mathematical properties of probability given in Section 1.3 are consistent with either of these interpretations, the subsequent mathematical development does not depend upon which approach is used. The primary purpose of having a mathematical theory of statistics is to provide mathematical models for random experiments.

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Mathematical Statistics is used as the textbook) in providing answers to students as well as providing additional examples to the main text. Motivated by this and encouraged by some of my colleagues and Springer-Verlag editor John Kimmel, I have completed this book, Mathematical Statistics: Exercises and Solutions.

Mathematical Statistics: Exercises and Solutions

Probability and Mathematical Statistics 1 Chapter 1 PROBABILITY OF EVENTS 1.1. Introduction During his lecture in 1929, Bertrand Russel said, "Probability is the most important concept in modern science, especially as nobody has the slightest notion what it means." Most people have some vague ideas about what probability of an event means.

PROBABILITY AND MATHEMATICAL STATISTICS

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The primary purpose of having a mathematical theory of statistics is to provide mathematical models for random experiments. Once a model for such an experiment has been provided and the theory worked out in detail, the statistician may, within this framework, make inferences (that is, draw conclusions) about the random experiment.

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