

## Einführung in die Mathematische Statistik

### 6. Tutorium - Lösungsvorschlag

#### Aufgabe 1 (Normalverteilte Zufallsvariablen)

Nach Folgerung 1, S. 82 (Lehn/Wegmann) sind auch  $Y_1$  und  $Y_2$  normalverteilt, und zwar  $Y_1 \sim N(0, 20)$  und  $Y_2 \sim N(0, 4 + 16\alpha^2)$ .

- Wir standardisieren  $Y_1$  und benutzen die Verteilungsfunktion  $\Phi$  der  $N(0, 1)$ -Verteilung:

$$\begin{aligned} P(-1 \leq Y_1 \leq 2) &= P\left(\frac{-1-0}{\sqrt{20}} \leq \frac{Y_1-0}{\sqrt{20}} \leq \frac{2-0}{\sqrt{20}}\right) \\ &= \Phi\left(\frac{2}{\sqrt{20}}\right) - \Phi\left(\frac{-1}{\sqrt{20}}\right) \\ &= \Phi\left(\frac{2}{\sqrt{20}}\right) - \left(1 - \Phi\left(\frac{1}{\sqrt{20}}\right)\right) \\ &\approx 0.674 - (1 - 0.587) = 0.261 \end{aligned}$$

- Mit dem gleichen Konzept wie in a) erhält man:

$$\begin{aligned} P(|Y_1| \leq 3) &= P(-3 \leq Y_1 \leq 3) \\ &= \Phi\left(\frac{3}{\sqrt{20}}\right) - \Phi\left(\frac{-3}{\sqrt{20}}\right) \\ &= \Phi\left(\frac{3}{\sqrt{20}}\right) - \left(1 - \Phi\left(\frac{3}{\sqrt{20}}\right)\right) \\ &= 2\Phi\left(\frac{3}{\sqrt{20}}\right) - 1 \\ &\approx 2 \cdot 0.749 - 1 = 0.498 \end{aligned}$$

- Wegen  $E(Y_1) = E(Y_2) = 0$  gilt hier  $\text{Cov}(Y_1, Y_2) = E(Y_1 \cdot Y_2)$ . Wir formen zunächst den Term  $Y_1 \cdot Y_2$  um und nutzen dann die Linearität des Erwartungswerts und wegen der Unabhängigkeit von  $X_1$  und  $X_2$  die Beziehung  $E(X_1 \cdot X_2) = E(X_1) \cdot E(X_2)$ . Mit Hilfe von  $E(X^2) = \text{Var}(X) + E(X)^2$  berechnet man  $E(X_1^2) = 5$  sowie  $E(X_2^2) = 17$ .

$$\begin{aligned} \text{Cov}(Y_1, Y_2) &= E(Y_1 \cdot Y_2) = E((X_1 + X_2) \cdot (X_1 - \alpha X_2 - (1 + \alpha))) \\ &= E(X_1^2) + (1 - \alpha)E(X_1 \cdot X_2) - \alpha E(X_2^2) - (1 + \alpha)[E(X_1) + E(X_2)] \\ &= 5 - 1 + \alpha - 17\alpha - 0 = 4 - 16\alpha \end{aligned}$$

Alternative mit Satz 2.72, 2. Teil:

$$\text{Cov}(X_1 + X_2, X_1 - \alpha X_2 - (1 + \alpha)) = \text{Var}(X_1) - \alpha \text{Var}(X_2) = 4 - 16\alpha$$

# Mathematische Statistik

**Ernst Blaschke**

## **Mathematische Statistik:**

Mathematische Statistik Walther Eberl,Otto Moeschlin,2019-06-04 Keine ausf hrliche Beschreibung f r Mathematische Statistik verf gbar    Mathematische Statistik Dieter Rasch,Dieter Schott,2015-12-10 Mathematische Statistik hat wegen des gro en Anwendungsbedarfes stetig an Attraktivit t gewonnen und auch theoretisch sind neue Ans tze entwickelt worden Ein besonderer Schwerpunkt liegt auf der Versuchsplanung die h ufig gegen ber der Auswertung vernachl ssigt wird Unter konsequenter Ber cksichtigung der Entwicklungen der letzten Jahrzehnte ist ein neues Buch entstanden Kenntnisse in der Ma theorie und der Wahrscheinlichkeitsrechnung sind hilfreich aber nicht notwendig da die Autoren die Materie leicht verst ndlich beschrieben haben Ein Schwerpunkt liegt auf der Versuchsplanung die zu oft vernachl ssigt wird und oft neben der Auswertung benachteiligt ist Konsequenterweise nimmt in diesem Buch die Planung des Stichprobenumfangs und die Beschreibung von Versuchsanlagen einen gro en Raum ein immer eingebettet in die passenden Auswertungsverfahren wie die Varianz und Regressionsanalyse Ein Muss f r alle Natur und Ingenieurwissenschaftler die empirisch arbeiten und daneben auch an der Begr ndung der Methoden interessiert sind    Mathematische Statistik Ludger

R schendorf,2014-04-28 Eine gut motivierte Einf hrung in zentrale und vielf ltige Themen Methoden und Anwendungen der mathematischen Statistik wird in diesem Lehrbuch gegeben Ausgehend von der statistischen Datenanalyse werden klassische und auch neuere Konstruktionsprinzipien f r statistische Verfahren behandelt und begr ndet Das Buch versucht neben den klassischen Themengebieten auch in neuere Anwendungen einzuf hren Diese reichen von Methoden der asymptotischen Statistik ber nichtparametrische Sch tzverfahren robuste und sequentielle Tests sowie zur Statistik von Z hlprozessen mit bedeutsamen Anwendungen z B in der Survival Analyse bis hin zur Bildverarbeitung und Bildrekonstruktion und zum Quantile hedging in der Finanzmathematik Das Buch zeigt dass die Mathematische Statistik ein Gebiet mit vielen besonders sch nen Ideen und Methoden und berraschenden Resultaten ist    Mathematische Statistik I H.

Witting,2013-11-11 Empirische Forschung ist heutzutage ohne die Verwendung von Schlu weisen der Statistik nicht mehr denkbar Dementsprechend existiert eine umfangreiche statistische Lehrbuchliteratur die sich jedoch bis auf wenige Ausnahmen in eine der folgenden vier Gruppen einordnen l t 1 Einf hrende Lehrb cher auf mathematisch elementarem Niveau 2 B cher die sich an den mathematisch weniger geschulten Anwender richten und in denen Verfahren der Statistik lediglich beschrieben bzw aus der Sicht des Praktikers kommentiert werden 3 Monographien ber engbegrenzte Spezialgebiete 4 Werke die in mathematisch abstrakter Behandlung allgemeine Theorien statistischer Entscheidungen entwickeln W hrend die B cher der ersten beiden Kategorien kaum Verst ndnis etwa daf r wecken k nnen wie die speziellen Modellannahmen in ein statistisches Verfahren eingehen oder welches Konstruktionsprinzip einem bestimmten Verfahren zugrunde liegt setzen umgekehrt die B cher der beiden letztgenannten Gruppen ebenso wie Originalliteratur ein derartiges Verst ndnis wie zumeist auch eine Vertrautheit mit den umfangreichen technischen Hilfsmitteln der Mathematischen

Statistik bereits voraus Dieser umfangreichen Literatur steht nur eine vergleichsweise geringe Zahl solcher Bücher gegen über die sich an Leser wenden die zwar noch keinerlei Kenntnisse auf dem Gebiet der Mathematischen Statistik besitzen die aber eine mathematische Grundausbildung etwa in dem Umfang verfügen wie sie an den Universitäten im deutschsprachigen Raum bis zum Vordiplom vermittelt wird In dem zweibändigen Werk dessen erster Teil nunmehr vorliegt werden auf mittlerer mathematischer Ebene Standardfragestellungen der Statistik behandelt Insbesondere sollen zu intuitiv nahe liegenden Optimalitätskriterien konkrete Test und Schätzverfahren vermöge geeigneter Konstruktionsprinzipien hergeleitet werden *Mathematische Statistik und deren Anwendung auf National-Ökonomie und Versicherungs-Wissenschaft* Theodor Wittstein, 1867 **Einführung in die Mathematische Statistik** Oskar N. Anderson, 2013-03-08 Dieser Buchtitel ist Teil des Digitalisierungsprojekts Springer Book Archives mit Publikationen die seit den Anfangen des Verlags von 1842 erschienen sind Der Verlag stellt mit diesem Archiv Quellen für die historische wie auch die disziplingeschichtliche Forschung zur Verfügung die jeweils im historischen Kontext betrachtet werden müssen Dieser Titel erschien in der Zeit vor 1945 und wird daher in seiner zeittypischen politisch ideologischen Ausrichtung vom Verlag nicht beworben *Einführung in Die Mathematische Statistik* Leopold Schmetterer, 2013-07-29 Die Frage nach dem Aufgabenkreis der Statistik im allgemeinen kann nicht mit wenigen Worten umrissen werden Wenn man etwas mehr auf die geschichtliche Entwicklung des Begriffes Statistik eingeht so findet man da lange Zeit darunter nur die Beschreibung von Staatsmerkwürdigkeiten wie Bevölkerungszahl oder denbeschaffenheit Sammlung wirtschaftlicher Daten verstanden wurde Erst in neuerer Zeit drang die statistische Betrachtungsweise auch in die Naturwissenschaften ein BOLTZMANN GIBBS MAX WELLS Fund auf dem Boden der seit Beginn dieses Jahrhunderts sich rasch entwickelnden Wahrscheinlichkeitstheorie hat dann insbesondere in den letzten dreizig Jahren auch die mathematische Statistik einen unerhöhten Aufschwung genommen und die Methoden der statistischen Analyse mit einer kaum zu beruhenden Fülle von Gedanken bereichert Statistische Überlegungen treten heute in den verschiedensten Wissenschaftsbereichen auf Es kann gesagt werden wenn wir neben den Wirtschaftswissenschaften als Beispiele die Astronomie die Biologie die Medizin die Psychologie die Physik und die Soziologie anführen Wenn es also wie gesagt nicht leicht ist den allgemeinen Bezug der Statistik kurz zu charakterisieren so geht man doch wohl nicht fehl wenn man feststellt dass sich die Statistik mit dem Studium von Erscheinungen beschäftigt die entweder eine große Zahl von Individuen betreffen oder sonst in irgendeiner Weise eine Vielfalt von Einzelercheinungen zusammenfassen Man kann somit als ein Charakteristikum der Statistik das Studium der Massenerscheinungen betrachten Es ist eine Erfahrungstatsache dass bei Massenerscheinungen Gesetzmäßigkeiten nachgewiesen werden können die bei Einzelercheinungen kein Gegenstück haben Das Vgl. W. WRINKLER Grundriß der Statistik I & II Operationsforschung und mathematische Statistik II Olaf Bunke, 1970-12-31 Keine ausführliche Beschreibung für Operationsforschung und mathematische Statistik II verfügbar **Operationsforschung und mathematische Statistik I** Olaf Bunke, 1968-12-31 Keine ausführliche Beschreibung für Operationsforschung und

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