

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 $Y_2 \sim N(0, 4 + 16a^2)$.

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

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

2. Mit dem gleichen Konzept wie in a) erhält man:

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

3. Wegen $E(Y_1) = E(Y_2) = 0$ gilt hier $Cov(Y_1, Y_2) = E(Y_1 \cdot Y_2)$. 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 $E(X^2) = Var(X) + E(X)^2$ berechnet man $E(X_1^2) = 5$ sowie $E(X_2^2) = 17$.

$$\begin{aligned} Cov(Y_1, Y_2) &= E(Y_1 \cdot Y_2) = E((X_1 + X_2) \cdot (X_1 - aX_2 - (1+a))) \\ &= E(X_1^2) + (1-a)E(X_1 \cdot X_2) - aE(X_2^2) - (1+a)[E(X_1) + E(X_2)] \\ &= 5 - 1 + a - 17a - 0 = 4 - 16a \end{aligned}$$

Alternative mit Satz 2.72, 2. Teil:

$$Cov(X_1 + X_2, X_1 - aX_2 - (1+a)) = Var(X_1) - aVar(X_2) = 4 - 16a$$

Mathematische Statistik

Ludger Rüschendorf



Mathematische Statistik:

Mathematische Statistik Walther Eberl, Otto Moeschlin, 2019-06-04 Keine ausführliche Beschreibung für Mathematische Statistik verfügbar Mathematische Statistik Dieter Rasch, Dieter Schott, 2015-12-10 Mathematische Statistik hat wegen des großen Anwendungsbedarfes stetig an Attraktivität gewonnen und auch theoretisch sind neue Ansätze entwickelt worden Ein besonderer Schwerpunkt liegt auf der Versuchsplanung die häufig gegenüber der Auswertung vernachlässigt wird Unter konsequenter Berücksichtigung der Entwicklungen der letzten Jahrzehnte ist ein neues Buch entstanden Kenntnisse in der Maßtheorie und der Wahrscheinlichkeitsrechnung sind hilfreich aber nicht notwendig da die Autoren die Materie leicht verständlich beschrieben haben Ein Schwerpunkt liegt auf der Versuchsplanung die zu oft vernachlässigt wird und oft neben der Auswertung benachteiligt ist Konsequenterweise nimmt in diesem Buch die Planung des Stichprobenumfangs und die Beschreibung von Versuchsanlagen einen großen Raum ein immer eingebettet in die passenden Auswertungsverfahren wie die Varianz und Regressionsanalyse Ein Muss für alle Natur und Ingenieurwissenschaftler die empirisch arbeiten und daneben auch an der Begründung der Methoden interessiert sind *Mathematische Statistik* Ludger Rüschendorf, 2014-04-28 Eine gut motivierte Einführung in zentrale und vielfältige Themen Methoden und Anwendungen der mathematischen Statistik wird in diesem Lehrbuch gegeben Ausgehend von der statistischen Datenanalyse werden klassische und auch neuere Konstruktionsprinzipien für statistische Verfahren behandelt und begründet Das Buch versucht neben den klassischen Themengebieten auch in neuere Anwendungen einzuführen Diese reichen von Methoden der asymptotischen Statistik über nichtparametrische Schätzverfahren robuste und sequentielle Tests sowie zur Statistik von Zeitprozessen 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 schönen Ideen und Methoden und überraschenden Resultaten ist **Mathematische Statistik I** H. Witting, 2013-11-11 Empirische Forschung ist heutzutage ohne die Verwendung von Schlussweisen 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 lässt 1 Einführende Lehrbücher auf mathematisch elementarem Niveau 2 Bücher 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 über engbegrenzte Spezialgebiete 4 Werke die in mathematisch abstrakter Behandlung allgemeine Theorien statistischer Entscheidungen entwickeln Während die Bücher der ersten beiden Kategorien kaum Verständnis etwa dafür wecken können wie die speziellen Modellannahmen in ein statistisches Verfahren eingehen oder welches Konstruktionsprinzip einem bestimmten Verfahren zugrunde liegt setzen umgekehrt die Bücher der beiden letztgenannten Gruppen ebenso wie Originalliteratur ein derartiges Verständnis 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 über eine mathematische Grundausbildung etwa in dem Umfang verfügen wie sie an den Universitäten im deutschsprachigen Raum bis zum Vordiplom vermittelt wird In dem zweiten Bandigen 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 vermöggeeigneter 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 Anfängen 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

Wahrscheinlichkeitsrechnung und Mathematische Statistik. Lexikon der Stochastik P. H. Müller, 2022-01-19 Keine ausführliche Beschreibung für Wahrscheinlichkeitsrechnung und Mathematische Statistik Lexikon der Stochastik verfügbar

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 näher auf die geschichtliche Entwicklung des Begriffes Statistik eingeht so findet man da lange Zeit darunter nur die Beschreibung von Staatsmerkmaligkeiten wie Bevölkerungszahl Bodenbeschaffenheit Sammlung wirtschaftlicher Daten verstanden wurde Erst in neuerer Zeit drang die statistische Betrachtungsweise auch in die Naturwissenschaften ein BOLTZMANN GIBBS MAXWELL Fundament auf dem Boden der seit Beginn dieses Jahrhunderts sich rasch entwickelnden

Wahrscheinlichkeitstheorie hat dann insbesondere in den letzten dreißig Jahren auch die mathematische Statistik einen unerhörten Aufschwung genommen und die Methoden der statistischen Analyse mit einer kaum zu übersehenden Fülle von Gedanken bereichert Statistische Überlegungen treten heute in den verschiedensten Wissensgebieten auf Es genügt 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 Begriff der Statistik kurz zu charakterisieren so geht man doch wohl nicht fehl wenn man feststellt daß sich die Statistik mit dem Studium von Erscheinungen befaßt 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 1 Vgl W WIRNKLER Grundriss der Statistik I 2

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Einführung in die Wahrscheinlichkeitsrechnung und mathematische Statistik Dietrich Morgenstern,2013-03-13

Vorlesungen über Mathematische Statistik Helmut Pruscha,2013-03-08 Das Buch stellt wichtige Konzepte und
Ergebnisse der Mathematischen Statistik vor Auf klassische Schätzung und Testtheorie und das lineare Modell der Statistik wird
ebenso eingegangen wie auf Glättungs- und Resamplingmethoden und nichtlineare und nichtparametrische Modelle Das
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Stichprobenumfang auf und ermöglicht die Konstruktion von Tests und Konfidenzintervallen

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mathematische Statistik** Ernst Blaschke,1906 **Wahrscheinlichkeitsrechnung und ihre Anwendung auf**

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Weber,2022-09-06 Keine ausführliche Beschreibung für Internationale Tagung über mathematische Statistik und ihre
Anwendungen verfügbar **Mathematische Statistik und Biometrik** Paul Riebesell,1932

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