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Solutions Manual for Statistical Inference. which we recognize as the kernel of an inverted gamma pdf, $IG(a,b)$, with $a = n-1/2 + \alpha$ and $b = (n-1)/2 + 1/\beta - 1$. Direct calculation shows that the mean of an $IG(a,b)$ is $1/((a-1)b)$, so $E(\theta|t) = \frac{n-1/2 + \alpha - 1}{n-1/2 + \alpha - 1} =$.

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Casella and Berger was used as the first year text for my stats graduate program. It provides a comprehensive introduction to probability theory (without a measure theoretic approach) along with hypothesis testing. It also provides both a frequentist and Bayesian perspective, though the focus is skewed towards the former.

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Description. This is a course about making inference using statistics, or functions of observed data: this includes the (point and interval) estimation of uncertain parameters and the testing of statistical hypotheses. All three contemporary paradigms of inference (Likelihood, Classical, Bayesian) are presented and compared; traditional properties of estimators (bias, consistency, efficiency, sufficiency, etc.) and tests (size, power, probability) are considered in detail.

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