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Titolo	Multivariate Exponential Families: A Concise Guide to Statistical Inference // by Stefan Bedbur, Udo Kamps
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Disciplina	519.5
Soggetti	Statistics Biometry Computer science - Mathematics Mathematical statistics Statistical Theory and Methods Statistics in Engineering, Physics, Computer Science, Chemistry and Earth Sciences Biostatistics Probability and Statistics in Computer Science
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Introduction -- Parametrizations and Basic Properties -- Distributional and Statistical Properties -- Parameter Estimation -- Hypotheses Testing -- Exemplary Multivariate Applications.
Sommario/riassunto	This book provides a concise introduction to exponential families. Parametric families of probability distributions and their properties are extensively studied in the literature on statistical modeling and inference. Exponential families of distributions comprise density functions of a particular form, which enables general assertions and leads to nice features. With a focus on parameter estimation and hypotheses testing, the text introduces the reader to distributional and statistical properties of multivariate and multiparameter exponential families along with a variety of detailed examples. The material is widely self-contained and written in a mathematical setting. It may

serve both as a concise, mathematically rigorous course on exponential families in a systematic structure and as an introduction to Mathematical Statistics restricted to the use of exponential families.
