$g_-(x)$: The negative part of a function g, $g_-(x) = \max\{-g(x), 0\}$.
$\partial g/\partial x$: The partial derivative of a function g on $\mathbb{R}^k$.
$\partial^2 g/\partial x \partial x^T$: The second-order partial derivative of a function g on $\mathbb{R}^k$.
$\exp\{x\}$: The exponential function e^x.
$\log x$ or $\log(x)$: The inverse of e^x, $\log(e^x) = x$.
$\Gamma(t)$: The gamma function defined as $\Gamma(t) = \int_0^\infty x^{t-1} e^x \, dx$, $t > 0$.
$F^{-1}(p)$: The pth quantile of a cumulative distribution function F on $\mathbb{R}$, $F^{-1}(t) = \inf\{x : F(x) \geq t\}$.
$E(X)$ or EX: The expectation of a random variable (vector or matrix) X.
$\mathrm{Var}(X)$: The variance of a random variable X or the covariance matrix of a random vector X.
$\mathrm{Cov}(X, Y)$: The covariance between random variables X and Y.
$E(X|\mathcal{A})$: The conditional expectation of X given a σ-field $\mathcal{A}$.
$E(X|Y)$: The conditional expectation of X given Y.
$P(A|\mathcal{A})$: The conditional probability of A given a σ-field $\mathcal{A}$.
$P(A|Y)$: The conditional probability of A given Y.
$X_{(i)}$: The ith order statistic of $X_1, \ldots, X_n$.
$\bar{X}$ or $\bar{X}_n$: The sample mean of $X_1, \ldots, X_n$, $\bar{X} = n^{-1} \sum_{i=1}^n X_i$.

Mathematical Statistics Exercises And Solutions

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