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3.7.1 Conditional Expectation as a Random Variable3.7.2 Conditional Expectation and Prediction; 3.7.3 Conditional Variance; 3.7.4 Recursive Methods; 3.8 Covariance and Correlation; 3.8.1 The Correlation Coefficient; 3.9 The Bivariate Normal Distribution; 3.10 Multidimensional Random Vectors; 3.10.1 Order Statistics; 3.10.2 Reliability Theory; 3.10.3 The Multinomial Distribution; 3.10.4 The Multivariate Normal Distribution; 3.10.5 Convolution; 3.11 Generating Functions; 3.11.1 The Probability Generating Function; 3.11.2 The Moment Generating Function; 3.12 The Poisson Process
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6.3.1 Confidence Interval for the Mean in the Normal Distribution with Known Variance

Sommario/riassunto

Praise for the First Edition ""... an excellent textbook ... well organized and neatly written.""-Mathematical Reviews ""... amazingly interesting ...""-Technometrics Thoroughly updated to showcase the interrelationships between probability, statistics, and stochastic processes, Probability, Statistics, and Stochastic Processes, Second Edition prepares readers to collect, analyze, and characterize data in their chosen fields. Beginning with three chapters that develop probability theory and introdu