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5.3 Some Continuous Distributions; 5.4 Bivariate and Multivariate Normal Distributions; 5.5 Exponential Family of Distributions
6. Limit Theorems 6.1 Introduction; 6.2 Modes of Convergence; 6.3 Weak Law of Large Numbers; 6.4 Strong Law of Large Numbers; 6.5 Limiting Moment Generating Functions; 6.6 Central Limit Theorem; 7. Sample Moments and Their Distributions; 7.1 Introduction; 7.2 Random Sampling; 7.3 Sample Characteristics and Their Distributions; 7.4 Chi-Square, t-, and F-Distributions: Exact Sampling Distributions; 7.5 Large-Sample Theory; 7.6 Distribution of (\bar{X}, S^2) in Sampling from a Normal Population; 7.7 Sampling from a Bivariate Normal Distribution; 8. Parametric Point Estimation; 8.1 Introduction
8.2 Problem of Point Estimation 8.3 Sufficiency, Completeness, and Ancillarity; 8.4 Unbiased Estimation; 8.5 Unbiased Estimation (Continued): Lower Bound for the Variance of an Estimator; 8.6 Substitution Principle (Method of Moments); 8.7 Maximum Likelihood Estimators; 8.8 Bayes and Minimax Estimation; 8.9 Principle of Equivariance; 9. Neyman-Pearson Theory of Testing of Hypotheses; 9.1 Introduction; 9.2 Some Fundamental Notions of Hypotheses Testing; 9.3 Neyman-Pearson Lemma; 9.4 Families with Monotone Likelihood Ratio; 9.5 Unbiased and Invariant Tests; 9.6 Locally Most Powerful Tests
10. Some Further Results of Hypothesis Testing 10.1 Introduction; 10.2 Generalized Likelihood Ratio Tests; 10.3 Chi-Square Tests; 10.4 t-Tests; 10.5 F-Tests; 10.6 Bayes and Minimax Procedures; 11. Confidence Estimation; 11.1 Introduction; 11.2 Some Fundamental Notions of Confidence Estimation; 11.3 Methods of Finding Confidence Intervals; 11.4 Shortest-Length Confidence Intervals; 11.5 Unbiased and Equivariant Confidence Intervals; 12. General Linear Hypothesis; 12.1 Introduction; 12.2 General Linear Hypothesis; 12.3 Regression Model; 12.4 One-Way Analysis of Variance
12.5 Two-Way Analysis of Variance with One Observation per Cell

Sommario/riassunto

The second edition of a well-received book that was published 24 years ago and continues to sell to this day, An Introduction to Probability and Statistics is now revised to incorporate new information as well as substantial updates of existing material.
