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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.