Contents

Preface to the Second Edition			xi	
Preface to the First Edition				
1.	Probability		1	
	1.1	Introduction, 1		
	1.2	Sample Space, 2		
	1.3	Probability Axioms, 7		
	1.4	Combinatorics: Probability on Finite Sample Spaces, 21		
	1.5	Conditional Probability and Bayes Theorem, 28		
	1.6	Independence of Events, 33		
2.	Rando	om Variables and Their Probability Distributions	40	
	2.1	Introduction, 40		
	2.2	Random Variables, 40		
	2.3	Probability Distribution of a Random Variable, 43		
	2.4	Discrete and Continuous Random Variables, 48		
	2.5	Functions of a Random Variable, 57		
3.	Moments and Generating Functions		69	
	3.1	Introduction, 69		
	3.2	Moments of a Distribution Function, 69		
	3.3	Generating Functions, 85		
	3.4	Some Moment Inequalities, 95		
4.	Multiple Random Variables		102	
	4.1	Introduction, 102		

viii CONTENTS

	4.2	Multiple Random Variables, 102	
	4.3	Independent Random Variables, 119	
	4.4	Functions of Several Random Variables, 127	
	4.5	Covariance, Correlation, and Moments, 149	
	4.6	Conditional Expectation, 164	
	4.7	Order Statistics and Their Distributions, 171	
5.	Some S	Special Distributions	180
	5.1	Introduction, 180	
	5.2	Some Discrete Distributions, 180	
	5.3	Some Continuous Distributions, 204	
	5.4	Bivariate and Multivariate Normal Distributions, 238	
	5.5	Exponential Family of Distributions, 251	
6.	Limit '	Theorems	256
	6.1	Introduction, 256	
	6.2	Modes of Convergence, 256	
	6.3	Weak Law of Large Numbers, 274	
	6.4	Strong Law of Large Numbers, 281	
	6.5	Limiting Moment Generating Functions, 289	
	6.6	Central Limit Theorem, 293	
7.	Sample	e Moments and Their Distributions	306
	7.1	Introduction, 306	
	7.2	Random Sampling, 307	
	7.3	Sample Characteristics and Their Distributions, 310	
	7.4	Chi-Square, t-, and F-Distributions: Exact Sampling Distributions, 324	
	7.5	Large-Sample Theory, 334	
	7.6	Distribution of (\overline{X}, S^2) in Sampling from a Normal Population, 339	
	7.7	Sampling from a Bivariate Normal Distribution, 344	
8.	Param	netric Point Estimation	353
	8.1	Introduction, 353	
	8.2	Problem of Point Estimation, 354	
	8.3	Sufficiency, Completeness, and Ancillarity, 358	
	8.4	Unbiased Estimation, 377	
	8.5	Unbiased Estimation (<i>Continued</i>): Lower Bound for the Variance of an Estimator, 391	

CONTENTS ix

	8.6	Substitution Principle (Method of Moments), 406	
	8.7	Maximum Likelihood Estimators, 409	
	8.8	Bayes and Minimax Estimation, 424	
	8.9	Principle of Equivariance, 442	
9.	Neyma	an-Pearson Theory of Testing of Hypotheses	454
	9.1	Introduction, 454	
	9.2	Some Fundamental Notions of Hypotheses Testing, 454	
	9.3	Neyman-Pearson Lemma, 464	
	9.4	Families with Monotone Likelihood Ratio, 472	
	9.5	Unbiased and Invariant Tests, 479	
	9.6	Locally Most Powerful Tests, 486	
10.	Some 1	Further Results of Hypothesis Testing	490
	10.1	Introduction, 490	
	10.2	Generalized Likelihood Ratio Tests, 490	
	10.3	Chi-Square Tests, 500	
	10.4	t-Tests, 512	
	10.5	F-Tests, 518	
	10.6	Bayes and Minimax Procedures, 520	
11.	Confid	lence Estimation	527
	11.1	Introduction, 527	
	11.2	Some Fundamental Notions of Confidence Estimation, 527	
	11.3	Methods of Finding Confidence Intervals, 532	
	11.4	Shortest-Length Confidence Intervals, 546	
	11.5	Unbiased and Equivariant Confidence Intervals, 553	
12.	General Linear Hypothesis		561
	12.1	Introduction, 561	
	12.2	General Linear Hypothesis, 561	
	12.3	Regression Model, 569	
	12.4	One-Way Analysis of Variance, 577	
	12.5	Two-Way Analysis of Variance with One Observation per Cell, 583	
	12.6	Two-Way Analysis of Variance with Interaction, 590	
13.	Nonpa	rametric Statistical Inference	598
	13.1	Introduction, 598	

X CONTENTS

13.2	U-Statistics, 598		
13.3	Some Single-Sample Problems, 608		
13.4	Some Two-Sample Problems, 624		
13.5	Tests of Independence, 633		
13.6	Some Applications of Order Statistics, 644		
13.7	Robustness, 650		
References	663 669		
Frequently			
Statistical T	673		
Answers to Selected Problems			
Author Ind	705		
Subject Ind	707		