

STAT 4352 - Mathematical Statistics Notes

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1 Chapter 11 - Interval Estimation

Point Estimators vs Interval Estimators

θ is a unknown parameter (feature of a population)

- Ex: population mean μ
- Fixed.

$\hat{\theta}$ is a point estimator of θ (it is a numerical value)

- Ex: sample mean \bar{x}
- Varies from sample to sample.

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