intervallo di confidenza
coefficiente di confidenza$1-\alpha$
$X_1, X_2, ..., X_n nf(x;\vartheta)\vartheta\underline{C}_n = g_1(X_1, X_2, ..., X_n)\overline{C}_n = g_2(X_1, X_2, ..., X_n)\underline{C}_n < \overline{C}x = (x_1, x_2, ..., x_n g_1(x) < g_2(x)$
$1-\alpha(0<\alpha<1)\underline{C}_n\overline{C}_n$

$(\underline{C}_n;\overline{C}_n)1-\alpha\vartheta$
$\underline{C}_n\overline{C}_n$
$g_1(x)g_2(x)\underline{C}_n\overline{C}_n x = (x_1, x_2, ..., x_n(g_1(x); g_2(x))1-\alpha\vartheta g_1(x) e g_2(x)$
pivoitale$\lambda(X_1, X_2, ..., X_n;\vartheta)$