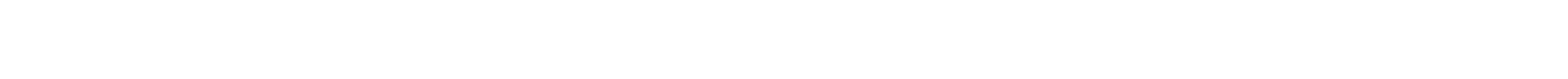# CONFIDENCE DISTRIBUTIONS

CONFIDENCE DISTRIBUTIONS

- Not widely used in statistics

- Introduced by Cox in the 1950s

- Closely related to well known ideas

  ‣ Student's *t*-distribution

  ‣ Bootstrap distributions

- Have the *shape* of a distribution

- Not supposed to compute with them

- Don't always exist (e.g., for the binomial rate)

CONFIDENCE DISTRIBUTIONS