

# Contents

<b>Part I</b>	<b>PROBABILITY</b>	<b>1</b>
<b>CHAPTER 1</b>	<b>Basic Probability</b>	<b>3</b>
	Random Experiments Sample Spaces Events The Concept of Probability The Axioms of Probability Some Important Theorems on Probability Assignment of Probabilities Conditional Probability Theorems on Conditional Probability Independent Events Bayes' Theorem or Rule Combinatorial Analysis Fundamental Principle of Counting Tree Diagrams Permutations Combinations Binomial Coefficients Stirling's Approximation to $n!$	
<b>CHAPTER 2</b>	<b>Random Variables and Probability Distributions</b>	<b>34</b>
	Random Variables Discrete Probability Distributions Distribution Functions for Random Variables Distribution Functions for Discrete Random Variables Continuous Random Variables Graphical Interpretations Joint Distributions Independent Random Variables Change of Variables Probability Distributions of Functions of Random Variables Convolutions Conditional Distributions Applications to Geometric Probability	
<b>CHAPTER 3</b>	<b>Mathematical Expectation</b>	<b>75</b>
	Definition of Mathematical Expectation Functions of Random Variables Some Theorems on Expectation The Variance and Standard Deviation Some Theorems on Variance Standardized Random Variables Moments Moment Generating Functions Some Theorems on Moment Generating Functions Characteristic Functions Variance for Joint Distributions Covariance Correlation Coefficient Conditional Expectation, Variance, and Moments Chebyshev's Inequality Law of Large Numbers Other Measures of Central Tendency Percentiles Other Measures of Dispersion Skewness and Kurtosis	
<b>CHAPTER 4</b>	<b>Special Probability Distributions</b>	<b>108</b>
	The Binomial Distribution Some Properties of the Binomial Distribution The Law of Large Numbers for Bernoulli Trials The Normal Distribution Some Properties of the Normal Distribution Relation Between Binomial and Normal Distributions The Poisson Distribution Some Properties of the Poisson Distribution Relation Between the Binomial and Poisson Distributions Relation Between the Poisson and Normal Distributions The Central Limit Theorem The Multinomial Distribution The Hypergeometric Distribution The Uniform Distribution The Cauchy Distribution The Gamma Distribution The Beta Distribution The Chi-Square Distribution Student's $t$ Distribution The $F$ Distribution Relationships Among Chi-Square, $t$ , and $F$ Distributions The Bivariate Normal Distribution Miscellaneous Distributions	

<b>Part II</b>	<b>STATISTICS</b>	<b>151</b>
<b>CHAPTER 5</b>	<b>Sampling Theory</b>	<b>153</b>
	Population and Sample. Statistical Inference Sampling With and Without Replacement Random Samples. Random Numbers Population Parameters Sample Statistics Sampling Distributions The Sample Mean Sampling Distribution of Means Sampling Distribution of Proportions Sampling Distribution of Differences and Sums The Sample Variance Sampling Distribution of Variances Case Where Population Variance Is Un- known Sampling Distribution of Ratios of Variances Other Statistics Frequency Distri- butions Relative Frequency Distributions Computation of Mean, Variance, and Moments for Grouped Data	
<b>CHAPTER 6</b>	<b>Estimation Theory</b>	<b>195</b>
	Unbiased Estimates and Efficient Estimates Point Estimates and Interval Estimates. Relia- bility Confidence Interval Estimates of Population Parameters Confidence Intervals for Means Confidence Intervals for Proportions Confidence Intervals for Differences and Sums Confidence Intervals for the Variance of a Normal Distribution Confidence Intervals for Variance Ratios Maximum Likelihood Estimates	
<b>CHAPTER 7</b>	<b>Tests of Hypotheses and Significance</b>	<b>213</b>
	Statistical Decisions Statistical Hypotheses. Null Hypotheses Tests of Hypotheses and Significance Type I and Type II Errors Level of Significance Tests Involving the Normal Distribution One-Tailed and Two-Tailed Tests <i>P</i> Value Special Tests of Significance for Large Samples Special Tests of Significance for Small Samples Relationship Between Estimation Theory and Hypothesis Testing Operating Characteristic Curves. Power of a Test Quality Control Charts Fitting Theoretical Distributions to Sample Frequency Distributions The Chi-Square Test for Goodness of Fit Contingency Tables Yates' Correction for Con- tinuity Coefficient of Contingency	
<b>CHAPTER 8</b>	<b>Curve Fitting, Regression, and Correlation</b>	<b>265</b>
	Curve Fitting Regression The Method of Least Squares The Least-Squares Line The Least-Squares Line in Terms of Sample Variances and Covariance The Least-Squares Parabola Multiple Regression Standard Error of Estimate The Linear Correlation Coefficient Generalized Correlation Coefficient Rank Correlation Probability Interpreta- tion of Regression Probability Interpretation of Correlation Sampling Theory of Regression Sampling Theory of Correlation Correlation and Dependence	
<b>CHAPTER 9.</b>	<b>Analysis of Variance</b>	<b>314</b>
	The Purpose of Analysis of Variance One-Way Classification or One-Factor Experiments Total Variation. Variation Within Treatments. Variation Between Treatments Shortcut Meth- ods for Obtaining Variations Linear Mathematical Model for Analysis of Variance Ex- pected Values of the Variations Distributions of the Variations The <i>F</i> Test for the Null Hypothesis of Equal Means Analysis of Variance Tables Modifications for Unequal Num- bers of Observations Two-Way Classification or Two-Factor Experiments Notation for Two-Factor Experiments Variations for Two-Factor Experiments Analysis of Variance for Two-Factor Experiments Two-Factor Experiments with Replication Experimental Design	

<b>CHAPTER 10</b>	<b>Nonparametric Tests</b>	<b>348</b>
Introduction   The Sign Test   The Mann–Whitney $U$ Test   The Kruskal–Wallis $H$ Test The $H$ Test Corrected for Ties   The Runs Test for Randomness   Further Applications of the Runs Test   Spearman’s Rank Correlation		
<b>CHAPTER 11</b>	<b>Bayesian Methods</b>	<b>372</b>
Subjective Probability   Prior and Posterior Distributions   Sampling From a Binomial Pop- ulation   Sampling From a Poisson Population   Sampling From a Normal Population with Known Variance   Improper Prior Distributions   Conjugate Prior Distributions   Bayesian Point Estimation   Bayesian Interval Estimation   Bayesian Hypothesis Tests   Bayes Fac- tors   Bayesian Predictive Distributions		
<b>APPENDIX A</b>	<b>Mathematical Topics</b>	<b>411</b>
Special Sums   Euler’s Formulas   The Gamma Function   The Beta Function   Special Integrals		
<b>APPENDIX B</b>	<b>Ordinates <math>y</math> of the Standard Normal Curve at <math>z</math></b>	<b>413</b>
<b>APPENDIX C</b>	<b>Areas under the Standard Normal Curve from 0 to <math>z</math></b>	<b>414</b>
<b>APPENDIX D</b>	<b>Percentile Values <math>t_p</math> for Student’s <math>t</math> Distribution with <math>\nu</math> Degrees of Freedom</b>	<b>415</b>
<b>APPENDIX E</b>	<b>Percentile Values <math>\chi_p^2</math> for the Chi-Square Distribution with <math>\nu</math> Degrees of Freedom</b>	<b>416</b>
<b>APPENDIX F</b>	<b>95th and 99th Percentile Values for the <math>F</math> Distribution with <math>\nu_1, \nu_2</math> Degrees of Freedom</b>	<b>417</b>
<b>APPENDIX G</b>	<b>Values of <math>e^{-\lambda}</math></b>	<b>419</b>
<b>APPENDIX H</b>	<b>Random Numbers</b>	<b>419</b>
<b>SUBJECT INDEX</b>		<b>420</b>
<b>INDEX FOR SOLVED PROBLEMS</b>		<b>423</b>