CONTENTS

CHAPTER ONE
PROBABILITY SPACES 1

CHAPTER THREE
MOMENTS OF RANDOM VARIABLES 38

CHAPTER FOUR
PROPERTIES OF REAL RANDOM VARIABLES 53

CHAPTER SIX
CONDITIONAL EXPECTATION, MARTINGALES, AND ALMOST SURE CONVERGENCE OF SUMS OF INDEPENDENT RANDOM VARIABLES 126

CHAPTER SEVEN PROPERTIES OF STATISTICAL EXPERIMENTS 154

CHAPTER EIGHT
CONSTRUCTION OF ESTIMATORS 175

CHAPTER NINE
OPTIMALITY OF ESTIMATORS 190

CHAPTER TEN
HYPOTHESIS TESTING 232