Contents

| 1 | INTRO | DDUCTION | 1 |
|---|--|---|----|
| | 1.1 1.2 | Sample and Population, 1 Order of Chapters, 2 References, 4 | |
| 2 | EMPIRICAL DISTRIBUTIONS AND DESCRIPTIVE MEASURES | | 5 |
| | 2.1 2.2 2.3 2.4 | 1 | |
| 3 | 3.1 | ABILITY THEORY—GENERAL Introduction and Definition, 32 | 32 |
| | 3.2 | Compound Events, 34 A Further Concept of Probability, 35 | |
| | 3.4 | | |
| | 3.5 | Theorems on Probabilities, 38 | |
| | 3.6 | | |
| | 3.7 | | |
| | 3.8 3.9 | Joint Distributions, 47 | |
| | 3.10 | | |
| | | | |

| | 3.14 3.15 3.16 3.17 | The Binomial Distribution, 48 The Multinomial Distribution, 49 Expected Values, 50 Moments, 53 Standardization, 55 Correlation, 56 Chebyshev's Inequality, 61 Moment Generating Functions, 62 References, 64 Exercises, 64 | |
|---|------------------------------|--|-----|
| 4 | DISCR | RETE DISTRIBUTIONS | 71 |
| | 4.1 | Introduction, 71 | |
| | 4.2 | | |
| | 4.3 | The Poisson Distribution, 79 | |
| | 4.4 | The Hypergeometric Distribution, 82 | |
| | 4.5 | A Comparison of the Binomial, Poisson, and | |
| | | Hypergeometric Distributions, 85 | |
| | 4.6 | The Multinomial Distribution, 86 | |
| | 4.7 | The Rectangular Distribution (Discrete), 87 | |
| | 4.8 | The Negative Binomial as a Compound Poisson | |
| | | Distribution, 88 | |
| | 4.9 | Some other Distributions, 91 | |
| | | References, 95 | |
| | | Exercises, 96 | |
| 5 | CONT | INUOUS DISTRIBUTIONS | 100 |
| | 5.1 | Introduction, 100 | |
| | 5.2 | The Normal (Gaussian) Distribution, 100 | |
| | 5.3 | The Rectangular Distribution, 109 | |
| | 5.4 | The Exponential Distribution, 110 | |
| | 5.5 | The Weibull Distribution, 112 | |
| | 5.6 | Some Useful Distributions, 114 | |
| | 5.7 | The Chi-Square Distribution, 118 | |
| | 5.8 | The "Student's" t-Distribution, 119 | |
| | 5.9 | The F-Distribution, 123 | |
| | 5.10 | Modified Distributions, 124 | |
| | 5.11 | Joint Distributions, 129 | |
| | 5.12 | Transformation of Variables, 133 | |
| | 5.13 | Derivation of the χ^2 Distribution, 136 | |

CONTENTS xi

| | 5.14 5.15 | Fitting a Distribution to Observed Data, 139 Interpolation, 143 References, 148 Exercises, 149 | |
|---|-------------------------------------|--|-----|
| 6 | ORDE | R STATISTICS | 155 |
| | 6.1 | Introduction, 155 | |
| | 6.2 | Definitions, 155 | |
| | 6.3 | 1 | |
| | 6.4 | Distribution of Order Statistics from Random Samples, 157 | |
| | 6.5 | Tolerance Distributions, 161 | |
| | 6.6 | Some Large-Sample Approximations, 163 | |
| | 6.7 | Distribution of Range, 166 | |
| | 6.8 | Discrete Variables, 168 | |
| | 6.9 | Some Approximate Results for Normal Distributions, 170 | |
| | | References, 174 | |
| | | Exercises, 175 | |
| 7 | TESTING AND ESTIMATION | | 179 |
| | 7.1 | Introduction, 179 | |
| | 7.2 | Point Estimation, 180 | |
| | 7.3 | Estimation by Maximum Likelihood, 184 | |
| | 7.4 | Estimation by Confidence Intervals, 187 | |
| | 7.5 | Tests of Significance, 195 | |
| | 7.6 | Likelihood Ratio Tests, 203 | |
| | 7.7 | Uniformly Most Powerful Tests, 206 | |
| | 7.8 | Likelihood Ratio Tests of Composite Hypotheses, 207 | |
| | | References, 208 | |
| | | Exercises, 208 | |
| 8 | SOME STANDARD TESTS OF SIGNIFICANCE | | 213 |
| | 8.1 | Introduction, 213 | |
| | 8.2 | Illustrations of Tests of Significance, 213 | |
| | 8.3 | A Significance Test Procedure, 215 | |
| | 8.4 | Tests of Significance on the Variance of Normal Distributions, 219 | • |

CONTENTS xii

| | 8.5 | Tests of Significance on Means of Normal Distributions, 223 | |
|----|-------|---|-----|
| | 8.6 | Summary of Some Standard Significance Tests, 231 | |
| | 8.7 | Significance Tests for the Binomial Distribution, 231 | |
| | 8.8 | Confidence Intervals and Significance Tests for the | |
| | 0.0 | parameter, θ , of the Poisson Distribution, 235 | |
| | 8.9 | The χ² ("Chi-Square") Test, 236 | |
| | 8.10 | Rejection of Outliers, 242 | |
| | 8.11 | "Noncentral" Distributions, 244 | |
| | 0.1.1 | References, 248 | |
| | | Exercises, 248 | |
| | | | |
| Λ | | ANALYTING TESTS | 255 |
| 9 | NONP | ARAMETRIC TESTS | |
| | 9.1 | Robustness, 255 | |
| | 9.2 | Distribution-Free Methods, 256 | |
| | 9.3 | Nonparametric Methods, 258 | |
| | 9.4 | Outline of Remainder of Chapter, 259 | |
| | 9.5 | Tests Based on Signs, 260 | |
| | 9.6 | Wilcoxon's and Allied Tests, 264 | |
| | 9.7 | Bivariate Techniques, 272 | |
| | 9.8 | Tolerance Regions and Probability Integral | |
| | | Transformation, 278 | |
| | 9.9 | Estimation of Cumulative Distribution Functions, 284 | |
| | 9.10 | Confidence Intervals for Percentiles, 287 | |
| | 9.11 | Matched Pairs, 289 | |
| | 9.12 | Power, 289 | |
| | 9.13 | Probability Paper, 290 | |
| | 9.14 | | |
| | | References, 291 | |
| | | Exercises, 292 | |
| | | | 200 |
| 10 | CON | TROL CHARTS | 298 |
| | 10.1 | Introduction, 298 | |
| | 10.1 | 1 01 1 000 | |
| | | Geometric Moving Average, 316 | |
| | 10.3 | ~ 1.01 + 210 | |
| | 10.5 | - 1 Charte (CCCC) 220 | |
| | 10.5 | - v .1 040 | |
| | 10.7 | | |
| | 10.7 | 247 | |

| References | , 348 |
|------------|-------|
| Exercises, | 349 |

| 11 | ANCI | LLARY QUANTITIES | 357 |
|-----------------|--|---|-----|
| | 11.1 11.2 11.3 11.4 11.5 | Introduction, 357 Forms of Ancillary Quantities, 358 The Distribution Function $F_i(x)$, 359 Prior Probabilities, 361 Decisions and Loss Functions, 364 Sampling Costs, 367 References, 371 Exercises, 371 | |
| 12 | REGR | ESSION AND CORRELATION | 377 |
| | 12.1 12.2 12.3 12.4 12.5 12.6 | Introduction, 377 Simple Linear Regression, 382 Correlation, 399 Multiple Linear Regression, 413 Curvilinear Regression, 423 Additional Remarks on Regression and Correlation, 435 References, 437 Exercises, 437 | |
| APP | ENDIX | | 451 |
| | ole A | Random Digits, 451 | |
| | ole B | Poisson Distribution, 455 | |
| Table C Table D | | Cumulative Normal Distribution, 460 Percentage Points (X) of the Normal Distribution, 462 | |
| Table E | | Percentage Points of the χ^2 Distribution, 464 | |
| Table F | | Percentage Points of Students' t-Distribution, 466 | |
| Table G | | Percentage Points of the F-Distribution, 467 | |
| Tat | ole <i>H</i> | Moments and Percentage Points of the Distribution of the Range, 471 | |
| Tat | ole I | Percentage Points of Studentized Range, 472 | |
| | le J | Critical Values for Testing Outliers, 474 | |
| | ole K | Confidence Belts for Proportions, 475 | |
| Table L | | Confidence Limits for the Expected Value of a Poisson Distribution, 478 | |
| Tak | le M | Number of Observations for t-Test of Mean 479 | |

xiv CONTENTS

INDEX

| Table N | Number of Observations for t-Test of Difference between |
|-------------------|---|
| | Two Means, 481 |
| Table O | Number of Observations Required for the Comparison |
| | of a Population Variance with a Standard Value Using |
| | the χ^2 Test, 483 |
| Table P | Number of Observations Required for the Comparison of |
| | Two Population Variances Using the F-Test, 484 |
| Table Q | Significance Limits R_{α} for the Sign Test, 485 |
| Table \tilde{R} | Significance Limits for Tests Based on Runs, 486 |
| Table S | Tables of Critical Values for S_1 , 488 |
| Table T | Approximate Significance Limits, $d_{1-\alpha}(n)$ of the Maximum |
| | Absolute Difference between Sample and Population |
| | Cumulative Distribution Functions, 493 |
| Table U | Normal Scores (Expected Values of Order Statistics from |
| | Normal Population $N(0, 1)$, 494 |
| Table V | Tolerance Factors for Normal Distribution, 495 |
| Table W | Confidence Intervals for the Median, 497 |
| Table X | Confidence Belts for the Correlation Coefficient, 498 |
| Table Y | Power Functions for ANOVA Tests, 499 |
| Table Z | Chart for Determining the Power Function of the t-Test, |
| | 502 |
| got LITION | S OF SELECTED EXERCISES |
| POLUTION | 3 OF BELECIED EVEKCIONS |

503

515