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Preface to the First Edition. This book is concerned with point estimation in Euclidean sample spaces. The first four chapters deal with exact (small-sample) theory, and their approach and organization parallel those of the companion volume, Testing Statistical Hypotheses (TSH).

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Estimation theory. Estimation theory is a branch of statistics that deals with estimating the values of parameters based on measured empirical data that has a random component. The parameters describe an underlying physical setting in such a way that their value affects the distribution of the measured data.

## **Estimation theory - Wikipedia**

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Specifically, Problem 4 (on topology) can be done before reading

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LN Chapter 2; Problems 1 (on sigma algebras and set cardinality) and 11 (on set theory, measure space, and convergent series with nonnegative terms) can be done after reading LN Sections 2.1 and 2.2; Problems 2, 3 and 5 (all on measurable function concepts) can be done after LN Section 2.3.1; Problems 6 (on measurable functions and integrals) and 13 (on integration of nonnegative functions) can be done after LN 2.3.2; and the ...

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