CONSTRUCTION OF CONFIDENCE INTERVAL FOR MATHEMATICAL EXPECTATION OF RANDOM VARIABLES OF A CERTAIN TYPE

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(Received: December 10, 1998; revised: February 15, 1999.)

Abstract

A method of finding the confidence interval for mathematical expectation of random variable is suggested. The given result is compared with classical formulas. The introduced auxiliary functions are studied and tabulated.

 $\it Key\ words\ and\ phrases$: Confidence intervals, random variable, probability distribution, ordinal statistics, critical regions.

AMS subject classification: 62G05, 62G10