

Bajramov, I. G.; Petunin, Yu. I.

Structure of invariant confidence intervals containing the main distributed mass. (English. Russian original) [Zbl 0713.62051](#)

Theory Probab. Appl. 35, No. 1, 15-26 (1990); translation from *Teor. Veroyatn. Primen.* 35, No. 1, 15-26 (1990).

Based upon order statistics, confidence intervals are considered which contain well defined parts of the probability mass of a distribution and which are invariant under changes of the distribution within the class of all continuous distributions. The respective possible confidence levels are shown to be rational numbers.

Reviewer: [W.-D.Richter](#)

MSC:

[62G15](#) Nonparametric tolerance and confidence regions
[62G30](#) Order statistics; empirical distribution functions

Cited in **7** Documents

Keywords:

invariant confidence intervals; probability content; order statistics; class of all continuous distributions; confidence levels; rational numbers

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