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pdf by the marginal pdf of those variables being held constant so that what is left has correct normalization, e.g., G. Cowan Statistical Data Analysis / Stat 1 26

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Methods of moments We have  $X_1; X_2; \dots; X_n$  the sample from a population from one pdf  $f(x; 1; 2; \dots; k)$ . The parameter  $i$  are the distribution parameter, e.g.  $\bar{X}$  and in the case of a normal distribution. Definition 2. The method of moments is the matching of the first  $k$  moments of the data with the first  $k$  theoretical moments of the distribution. The

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