

## CHAPTER OVERVIEW

### 8: Set Estimation

Set estimation refers to the process of constructing a subset of the parameter space, based on observed data from a probability distribution. The subset will contain the true value of the parameter with a specified *confidence level*. In this chapter, we explore the basic method of set estimation using pivot variables. We study set estimation in some of the most important models: the single variable normal model, the two-variable normal model, and the Bernoulli model.

[8.1: Introduction to Set Estimation](#)

[8.2: Estimation the Normal Model](#)

[8.3: Estimation in the Bernoulli Model](#)

[8.4: Estimation in the Two-Sample Normal Model](#)

[8.5: Bayesian Set Estimation](#)

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