

CONTENTS

1	The Pearson system and the exponential family of curves	1
	The need for systems of distributions (page 3). The Pearson system of curves; its extensions (page 4). Fitting the curves (page 10). The I, S chart (page 12). Quantiles and order statistics (page 15). Location estimators (page 16). Frequency moments (page 17). The exponential family (page 21).	
2	Distributions based on series expansions and transformations of the random variables	25
	Series expansions (page 25). The Edgeworth series (page 26). Existence of series expansions (page 28). Statistical uses (page 29). Size of errors (page 29). Modality and non-negativity (page 30). The Charlier Type C (page 32). The Cornish–Fisher expansion (page 32). Estimation (page 34). Transformations of the random variable (page 36). The Johnson system (page 36). The Burr system (page 43). Perks' distributions (page 45). Examples of fitted curves (page 45).	
3	Multivariate systems of curves	48
	The Pearson system (page 48). Series expansions (page 52). Existence of series (page 54). Bivariate transformation systems (page 54). Canonical variables (page 56). Bivariate systems with general margins (page 56). The Farlie–Gumbel system (page 58). The Plackett system (page 59). The multivariate exponential family (page 60). Fitting bivariate distributions and regression functions (page 61).	
4	Mixtures of distributions	64
	Properties and identifiability of mixtures (page 66). Mixtures of binomial distributions (page 69). Mixtures for the exponential family (page 71). Estimation for mixtures of populations (page 72). Other finite mixtures (page 76). The Pearson curves as mixtures (page 79).	
5	The classical discrete distributions	83
	The difference equation system (page 84). Densities contained in the system (page 84). The Pólya urn scheme (page 88). Moments (page 90). Properties of distributions in the system (page 92). Fitting by moments (page 95). Efficiency of moment estimators (page 99). A plotting method (page 102). Truncated distributions (page 106). Extensions of the difference equation system (page 108). Series expansions (page 109).	
6	The power series and contagious distributions	116
	The generalised power series distributions (GPSD) (page 116). Estimation for the GPSD (page 118). The hyper-Poisson family (page 122). Generalised Poisson distributions (page 123). Accident proneness and compound Poisson distributions (page 124). Distributions derived from the Poisson (page 128). Choosing a particular model (page 132). Moments estimators (page 135). Minimum chi-square (MCS) estimators (page 135). Maximum likelihood (ML) estimators (page 141). Estimators which use observed frequencies only (page 143). Independence of quadrats (page 144).	

7 Multivariate systems of discrete distributions	152
The classical distributions (page 152). Multivariate classical forms (page 157). Properties of the classical distributions (page 159).	
Estimation of parameters (page 163). Multivariate generalised power series distributions (MGPSD) (page 164). Models derived from the bivariate Poisson (page 166). Accident proneness (page 168). Inference for contagious models (page 169). Bivariate series expansions (page 172).	
8 Approximations and variance stabilising transforms	174
General approximation methods (page 174). Continued fractions and Mills' ratio (page 175). Series expansions (page 176). Accuracy and the construction of approximations (page 179). The contagious distributions (page 181). Multivariate approximations (page 186). Variance stabilisation (page 187). Transforms and approximations (page 189).	
Appendix A: Orthogonal polynomials	193
Appendix B: Tables and charts	197
References	211
Index	229

