



7. Moment generating function is very powerful in calculating the moments of sum of identical independent r.v.'s. In addition, the one-to-one correspondence between distribution and its moment generating function (when exists in a neighborhood of 0) help us identify the distribution easily. In more general case, characteristic function takes its place.

## Reading and Practice

Read Chapter 2, 3 and 4.11, 4.12, 4.14; 6.1-6.4.