

MATHEMATICAL STATISTICS

BASIC IDEAS
AND SELECTED TOPICS
VOL. I

SECOND EDITION



PETER J. BICKEL
KJELL A. DOKSUM

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Christopher G. Small



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Mathematical Statistics Jun Shao, 2008-02-03 This graduate textbook covers topics in statistical theory essential for graduate students preparing for work on a Ph D degree in statistics The first chapter provides a quick overview of concepts and results in measure theoretic probability theory that are useful in statistics The second chapter introduces some fundamental concepts in statistical decision theory and inference Chapters 3-7 contain detailed studies on some important topics unbiased estimation parametric estimation nonparametric estimation hypothesis testing and confidence sets A large number of exercises in each chapter provide not only practice problems for students but also many additional results In addition to improving the presentation the new edition makes Chapter 1 a self contained chapter for probability theory with emphasis in statistics Added topics include useful moment inequalities more discussions of moment generating and characteristic functions conditional independence Markov chains martingales Edgeworth and Cornish Fisher expansions and proofs to many key theorems such as the dominated convergence theorem monotone convergence theorem uniqueness theorem continuity theorem law of large numbers and central limit theorem A new section in Chapter 5 introduces semiparametric models and a number of new exercises were added to each chapter

A Course in Mathematical Statistics and Large Sample Theory Rabi Bhattacharya, Lizhen Lin, Victor Patrangenaru, 2016-08-13 This graduate level textbook is primarily aimed at graduate students of statistics mathematics science and engineering who have

had an undergraduate course in statistics an upper division course in analysis and some acquaintance with measure theoretic probability It provides a rigorous presentation of the core of mathematical statistics Part I of this book constitutes a one semester course on basic parametric mathematical statistics Part II deals with the large sample theory of statistics parametric and nonparametric and its contents may be covered in one semester as well Part III provides brief accounts of a number of topics of current interest for practitioners and other disciplines whose work involves statistical methods

Asymptotic Theory of Statistics and Probability Anirban DasGupta, 2008-03-07 This unique book delivers an encyclopedic treatment of classic as well as contemporary large sample theory dealing with both statistical problems and probabilistic issues and tools The book is unique in its detailed coverage of fundamental topics It is written in an extremely lucid style with an emphasis on the conceptual discussion of the importance of a problem and the impact and relevance of the theorems There is no other book in large sample theory that matches this book in coverage exercises and examples

Expansions and Asymptotics for Statistics Christopher G. Small, 2010-05-07 Asymptotic methods provide important tools for approximating and analysing functions that arise in probability and statistics Moreover the conclusions of asymptotic analysis often supplement the conclusions obtained by numerical methods Providing a broad toolkit of analytical methods *Expansions and Asymptotics for Statistics* shows how asymptoti

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Bayesian Approach to Inverse Problems Jérôme Idier, 2013-03-01 Many scientific medical or engineering problems raise the issue of recovering some physical quantities from indirect measurements for instance detecting or quantifying flaws or cracks within a material from acoustic or electromagnetic measurements at its surface is an essential problem of non destructive evaluation The concept of inverse

problems precisely originates from the idea of inverting the laws of physics to recover a quantity of interest from measurable data Unfortunately most inverse problems are ill posed which means that precise and stable solutions are not easy to devise Regularization is the key concept to solve inverse problems The goal of this book is to deal with inverse problems and regularized solutions using the Bayesian statistical tools with a particular view to signal and image estimation The first three chapters bring the theoretical notions that make it possible to cast inverse problems within a mathematical framework The next three chapters address the fundamental inverse problem of deconvolution in a comprehensive manner Chapters 7 and 8 deal with advanced statistical questions linked to image estimation In the last five chapters the main tools introduced in the previous chapters are put into a practical context in important applicative areas such as astronomy or medical imaging

Theory of Preliminary Test and Stein-Type Estimation with Applications A. K. Md. Ehsanes Saleh, 2006-04-20

Theory of Preliminary Test and Stein Type Estimation with Applications provides a comprehensive account of the theory and methods of estimation in a variety of standard models used in applied statistical inference It is an in depth introduction to the estimation theory for graduate students practitioners and researchers in various fields such as statistics engineering social sciences and medical sciences Coverage of the material is designed as a first step in improving the estimates before applying full Bayesian methodology while problems at the end of each chapter enlarge the scope of the applications This book contains clear and detailed coverage of basic terminology related to various topics including Simple linear model ANOVA parallelism model multiple regression model with non stochastic and stochastic constraints regression with autocorrelated errors ridge regression and multivariate and discrete data models Normal non normal and nonparametric theory of estimation Bayes and empirical Bayes methods R estimation and U statistics Confidence set estimation

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