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This book is an introduction to the field of asymptotic statistics. The treatment is both practical and mathematically rigorous. In addition to most of the standard topics of an asymptotics course, including likelihood inference, M-estimation, the theory of asymptotic efficiency, U-statistics, and rank procedures, the book also presents recent research topics such as semiparametric models, the bootstrap, and empirical processes and their applications. The topics are organized from the central idea of approximation by limit experiments, which gives the book one of its unifying themes. This entails mainly the local approximation of the classical i.i.d. set up with smooth parameters by location experiments involving a single, normally distributed observation. Thus, even the standard subjects of asymptotic statistics are presented in a novel way. Suitable as a graduate or Master's level statistics text, this book will also give researchers an overview of the latest research in asymptotic statistics.

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This book is designed to bridge the gap between traditional textbooks in statistics and more advanced books that include the sophisticated nonparametric techniques. It covers topics in parametric and nonparametric large-sample estimation theory. The exposition is based on a collection of relatively simple statistical models. It gives a thorough mathematical analysis for each of them with all the rigorous

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proofs and explanations. The book also includes a number of helpful exercises. Prerequisites for the book include senior undergraduate/beginning graduate-level courses in probability and statistics.

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, bibliography, and lucid conceptual discussion of issues and theorems.

This is the second edition of a coherent introduction to the subject of asymptotic statistics as it has developed over the past 50 years. It differs from the first edition in that it is now more 'reader friendly' and also includes a new chapter on Gaussian and Poisson experiments, reflecting their growing role in the field. Most of the subsequent chapters have been entirely rewritten and the nonparametrics of Chapter 7 have been amplified. The volume is not intended to replace monographs on specialized subjects, but will help to place them in a coherent perspective. It thus represents a link between traditional material - such as maximum likelihood, and Wald's Theory of Statistical Decision Functions -- together with comparison and distances for experiments. Much of the material has been taught in a second year graduate course at Berkeley for 30 years.

In nonparametric and high-dimensional statistical models, the classical Gauss-Fisher-Le Cam theory of the optimality of maximum likelihood estimators and Bayesian posterior inference does not apply, and new foundations and ideas have been developed in the past several decades. This book gives a coherent account of the statistical theory in infinite-dimensional parameter spaces. The mathematical foundations include self-contained 'mini-courses' on the theory of Gaussian and empirical processes, approximation and wavelet theory, and the basic theory of function spaces. The theory of statistical inference in such models - hypothesis testing, estimation and confidence sets - is presented within the minimax paradigm of decision theory. This includes the basic theory of convolution kernel and projection estimation, but also Bayesian nonparametrics and nonparametric maximum likelihood estimation. In a final chapter the theory of adaptive inference in nonparametric models is developed, including Lepski's method, wavelet thresholding, and adaptive inference for self-similar functions. Winner of the 2017 PROSE Award for Mathematics.

A coherent introductory text from a groundbreaking researcher, focusing on clarity and motivation to build intuition and understanding.

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Bayesian nonparametrics comes of age with this landmark text synthesizing theory, methodology and computation.

Written by one of the main figures in twentieth century statistics, this book provides a unified treatment of first-order large-sample theory. It discusses a broad range of applications including introductions to density estimation, the bootstrap, and the asymptotics of survey methodology. The book is written at an elementary level making it accessible to most readers.

This volume is the second edition of a work that presents a coherent introduction to the subject of asymptotic statistics as it has developed in the past 50 years. The second edition differs from the first in that it has been made more 'reader friendly'. It also includes a new chapter, Chapter 4, on Gaussian and Poisson experiments because of their growing role in the field, especially in nonparametrics and semi-parametrics. Most of the subsequent chapters have been entirely rewritten and the nonparametrics of Chapter 7 have been amplified. Much of the material has been taught in a second year graduate course at Berkeley for 30 years. It represents a link between traditional material including maximum likelihood, and Wald's Theory of Statistical Decision Functions together with comparison and distances for experiments. This volume is not intended to replace monographs on specialized subjects, but it will help to place them in a coherent perspective. Lucien Le Cam is Professor of Statistics and Mathematics (Emeritus) at the University of California, Berkeley. He is the author of numerous papers on asymptotics and *Asymptotic Methods in Statistical Decision Theory*, Springer Verlag (1986). He was co-editor, with J. Neyman and E. Scott of the Berkeley Symposia on Mathematical Statistics and Probability. Grace Lo Yang is Professor, Department of Mathematics, University of Maryland, College Park. She is a long time holder of a Faculty Appointment at the National Institute of Standards and Technology, Gaithersburg, MD. Her research activities include stochastic modeling in physical sciences and theory of incomplete data.

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