

# INTRODUCTION TO STATISTICAL THEORY PART 1 BY PROF SHER

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STATISTICAL THEORY AND MODELLING IS A CELEBRATION OF THE WORK OF SIR DAVID COX FRS AND REFLECTS HIS MANY INTERESTS IN STATISTICAL THEORY AND METHODS IT IS A SERIES OF REVIEW ARTICLES INTENDED AS AN INTRODUCTION TO A VARIETY OF TOPICS SUITABLE FOR THE GRADUATE STUDENT AND PRACTICING STATISTICIAN MANY OF THE TOPICS ARE THE SUBJECT OF BOOK LENGTH TREATMENTS BY SIR DAVID AND AUTHORS OF THIS VOLUME EACH CHAPTER LEADS TO A LARGER LITERATURE TOPICS RANGE THE BREADTH OF STATISTICS AND INCLUDE MODERN DEVELOPMENTS IN STATISTICAL THEORY AND METHODS SPECIAL TOPICS COVERED ARE GENERALIZED LINEAR MODELS RESIDUALS AND DIAGNOSTICS SURVIVAL ANALYSIS SEQUENTIAL ANALYSIS TIME SERIES STOCHASTIC MODELLING OF SPATIAL DATA DESIGN OF EXPERIMENTS LIKELIHOOD INFERENCE AND STATISTICAL APPROXIMATION

FUNDAMENTAL CALCULUS OF PROBABILITIES SOME FUNDAMENTAL APPLICATIONS OF THE CALCULUS OF PROBABILITIES GRAPHICAL AND TABULAR REPRESENTATION OF OBSERVATIONS DEFINITIONS AND FUNDAMENTAL PROPERTIES OF EMPIRICAL DISTRIBUTIONS DEFINITIONS AND FUNDAMENTAL PROPERTIES OF THEORETICAL DISTRIBUTIONS THE NORMAL DISTRIBUTION SKEW DISTRIBUTIONS SOME LIMIT THEOREMS AND SAMPLING DISTRIBUTIONS THE DISTRIBUTION OF THE MEAN THE  $\chi^2$  DISTRIBUTION THE DISTRIBUTION OF THE VARIANCE THE DISTRIBUTION OF THE RANGE STATISTICAL CONTROL THE DISTRIBUTION OF THE VARIANCE RATIO THE T DISTRIBUTION ANALYSIS OF VARIANCE DESIGNS OF SAMPLING INVESTIGATIONS AND EXPERIMENTS LINEAR REGRESSION ANALYSIS WITH ONE INDEPENDENT VARIABLE THE TWO DIMENSIONAL NORMAL DISTRIBUTION MULTI DIMENSIONAL CORRELATION AND REGRESSION THE BINOMIAL DISTRIBUTION THE POISSON DISTRIBUTION THE MULTINOMIAL DISTRIBUTION AND THE  $\chi^2$  TEST SEQUENTIAL ANALYSIS THE MAIN POINTS OF A STATISTICAL ANALYSIS

DESIGNED FOR A ONE SEMESTER ADVANCED UNDERGRADUATE OR GRADUATE STATISTICAL THEORY COURSE STATISTICAL THEORY A CONCISE INTRODUCTION SECOND EDITION CLEARLY EXPLAINS THE UNDERLYING IDEAS MATHEMATICS AND PRINCIPLES OF MAJOR STATISTICAL CONCEPTS INCLUDING PARAMETER ESTIMATION CONFIDENCE INTERVALS HYPOTHESIS TESTING ASYMPTOTIC ANALYSIS BAYESIAN INFERENCE LINEAR MODELS NONPARAMETRIC STATISTICS AND ELEMENTS OF DECISION THEORY IT INTRODUCES THESE TOPICS ON A CLEAR INTUITIVE LEVEL USING ILLUSTRATIVE EXAMPLES IN ADDITION TO THE FORMAL DEFINITIONS THEOREMS AND PROOFS BASED ON THE AUTHORS LECTURE NOTES THE BOOK IS SELF CONTAINED WHICH MAINTAINS A PROPER BALANCE BETWEEN THE CLARITY AND RIGOR OF EXPOSITION IN A FEW CASES THE AUTHORS PRESENT A SKETCHED VERSION OF A PROOF EXPLAINING ITS MAIN IDEAS RATHER THAN GIVING DETAILED TECHNICAL MATHEMATICAL AND PROBABILISTIC ARGUMENTS FEATURES SECOND EDITION HAS BEEN UPDATED WITH A NEW CHAPTER ON NONPARAMETRIC ESTIMATION A

SIGNIFICANT UPDATE TO THE CHAPTER ON STATISTICAL DECISION THEORY AND OTHER UPDATES THROUGHOUT NO REQUIREMENT FOR HEAVY CALCULUS AND SIMPLE QUESTIONS THROUGHOUT THE TEXT HELP STUDENTS CHECK THEIR UNDERSTANDING OF THE MATERIAL EACH CHAPTER ALSO INCLUDES A SET OF EXERCISES THAT RANGE IN LEVEL OF DIFFICULTY SELF CONTAINED AND CAN BE USED BY THE STUDENTS TO UNDERSTAND THE THEORY CHAPTERS AND SECTIONS MARKED BY ASTERISKS CONTAIN MORE ADVANCED TOPICS AND MAY BE OMITTED SPECIAL CHAPTERS ON LINEAR MODELS AND NONPARAMETRIC STATISTICS SHOW HOW THE MAIN THEORETICAL CONCEPTS CAN BE APPLIED TO WELL KNOWN AND FREQUENTLY USED STATISTICAL TOOLS THE PRIMARY AUDIENCE FOR THE BOOK IS STUDENTS WHO WANT TO UNDERSTAND THE THEORETICAL BASIS OF MATHEMATICAL STATISTICS EITHER ADVANCED UNDERGRADUATE OR GRADUATE STUDENTS IT WILL ALSO BE AN EXCELLENT REFERENCE FOR RESEARCHERS FROM STATISTICS AND OTHER QUANTITATIVE DISCIPLINES

THIS CLASSIC TEXTBOOK IS SUITABLE FOR A FIRST COURSE IN THE THEORY OF STATISTICS FOR STUDENTS WITH A BACKGROUND IN CALCULUS MULTIVARIATE CALCULUS AND THE ELEMENTS OF MATRIX ALGEBRA

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