
A COURSE IN LARGE SAMPLE THEORY

Thomas S. Ferguson

Texts in Statistical Science

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Course In Large Sample Theory

**William Jackson Hall, David Oakes
(Statistician)**



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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

A Course in Large-Sample and High-Dimensional Theory Zhiqiang Tan, 2026-08-13 This book provides a systematic treatment of two central regimes in statistical theory classical large sample theory for M and Z estimation with a fixed number of parameters and high dimensional theory where the number of parameters can be comparable to or larger than the sample size While the former was developed earlier and remains fundamental high dimensional statistical theory has

become an indispensable part of modern statistics. Classical large sample theory and high dimensional theory are typically compartmentalized into separate books and courses which can make it difficult for readers to see how they relate. To foster learning this book brings them together in a compact and integrated manner highlighting both their differences and their shared underlying structures. Assuming a basic knowledge of mathematics and statistics the book is intended primarily as a graduate textbook for students and researchers in Statistics, Data Science and related fields. It serves as a useful resource for those wishing to study classical asymptotics and modern high dimensional theory as cohesive parts of a broader statistical framework.

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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, bibliography and lucid conceptual discussion of issues and theorems.

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Elements of Large-Sample Theory E.L. Lehmann, 2006-04-18. Elements of Large Sample Theory 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 and is suitable for students at the master s level in statistics and in applied fields who have a background of two years of calculus E L Lehmann is Professor of Statistics Emeritus at the University of California Berkeley He is a member of the National Academy of Sciences and the American Academy of Arts and Sciences and the recipient of honorary degrees from the University of Leiden The Netherlands and the University of Chicago Also available Lehmann Casella Theory at Point Estimation 2nd ed Springer Verlag New York Inc 1998 ISBN 0 387 98502 6 Lehmann Testing Statistical Hypotheses 2nd ed Springer Verlag New York Inc 1997 ISBN 0 387 94919 4 *A Course in the Large Sample Theory of Statistical Inference* William Jackson Hall, David Oakes (Statistician), 2023 This book provides an accessible but rigorous introduction to asymptotic theory in parametric statistical models Asymptotic results for estimation and testing are derived using the moving alternative formulation due to R A Fisher and L Le Cam Later chapters include discussions of linear rank statistics and of chi squared tests for contingency table analysis including situations where parameters are estimated from the complete ungrouped data This book is based on lecture notes prepared by the first author subsequently edited expanded and updated by the second author Key features Succinct account of the concept of asymptotic linearity and its uses Simplified derivations of the major results under an assumption of joint asymptotic normality Inclusion of numerical illustrations practical examples and advice Highlighting some unexpected consequences of the theory Large number of exercises many with hints to solutions Some facility with linear algebra and with real analysis including epsilon delta arguments is required Concepts and results from measure theory are explained when used Familiarity with undergraduate probability and statistics including basic concepts of estimation and hypothesis testing is necessary and experience with applying these concepts to data analysis would be very helpful *Annual Report* Iowa State University. Statistical Laboratory, 1972 Rothamsted Memoirs Rothamsted Experimental Station, 1926 Journal of the American Statistical Association, 2000 **Memoirs ...** Royal Meteorological Society (Great Britain), 1930 **Test Theory** Roderick P. McDonald, 2013-06-17 This book introduces the reader to the main quantitative concepts methods and computational techniques needed for the development evaluation and application of tests in the behavioral social sciences including educational tests Two empirical examples are carried throughout to illustrate alternative methods Other data sets are used for special illustrations Self contained programs for confirmatory and exploratory factor analysis are available on the Web Intended for students of psychology particularly educational psychology as well as social science students interested in how tests are constructed and used prerequisites include a course on statistics The programs and data files for this book can be downloaded from www.psypress.com/test-theory AMSTAT News American Statistical Association, 1998 **The Fundamental Principles of Mathematical Statistics** Hugh Herbert Wolfenden, 1942 *Current Index to Statistics, Applications, Methods and Theory*, 1996 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields **Directory of Graduate Level**

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