

Elements of Large-Sample Theory

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A Course In Large Sample Theory

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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 the Large Sample Theory of Statistical Inference W. Jackson Hall, David Oakes, 2023-12-14 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

[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

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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

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