

Texts in Statistical Science

Fundamentals of Mathematical Statistics



Steffen Lauritzen



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Kathleen Armour



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Fundamentals of Mathematical Statistics Hung T. Nguyen, Gerald S. Rogers, 1989-07-25 This is the first half of a text for a two semester course in mathematical statistics at the senior graduate level for those who need a strong background in statistics as an essential tool in their career To study this text the reader needs a thorough familiarity with calculus including such things as Jacobians and series but somewhat less intense familiarity with matrices including quadratic forms and eigenvalues For convenience these lecture notes were divided into two parts Volume I Probability for Statistics for the first semester and Volume II Statistical Inference for the second We suggest that the following distinguish this text from other introductions to mathematical statistics 1 The most obvious thing is the layout We have designed each lesson for the U S 50 minute class those who study independently probably need the traditional three hours for each lesson Since we have more than the U S again 90 lessons some choices have to be made In the table of contents we have used a to designate those lessons which are interesting but not essential INE and may be omitted from a general course some exercises and proofs in other lessons are also INE We have made lessons of some material which other writers might stuff into appendices Incorporating this freedom of choice has led to some redundancy mostly in definitions which may be beneficial

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