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<<大样本理论基础>>

图书基本信息

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前言

The subject of this book, first order large-sample theory, constitutes a coherent body of concepts and results that are central to both theoretical andapplied statistics. This theory underlies much of the work on such differenttopics as maximum likelihood estimation, likelihood ratio tests, the bootstrap, density estimation, contingency table analysis, and survey samplingmethodology, to mention only a few. The importance of this theory hasled to a number of books on the subject during the last 20 years, amongthem Ibragimov and Has'minskii （1979）, Serfling （1980）, Pfanzagl and Weflmeyer （1982）, Le Cam （1986）, Riischendorf （1988）, Barndorff-Nielson andCox （1989, 1994）, Le Cam and Yang （1990）, Sen and Singer （1993）, andFerguson （1996）.These books all reflect the unfortunate fact that a mathematically complete presentation of the material requires more background in probabilitythan can be expected from many students and workers in statistics. Thepresent, more elementary, volume avoids this difficulty by taking advantage of an important distinction. While the proofs of many of the theoremsrequire a substantial amount of mathematics, this is not the case with theunderstanding of the concepts and results nor of their statistical applications.

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内容概要

本书在讲述一阶大样本理论方面比较独特，讨论了大量的应用，包括密度估计、自助法和抽样方法论的渐进。
本书的内容比较基础，适合统计专业的研究生和有两年微积分背景的应用领域。
每章末有针对本章每节的问题和练习，每节末都附有小结。

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