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Theory of Point Estimation, Second ...

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with the Second Edition of its companion volume on point estimation (Lehmann and Casella, 1998) to which we shall refer as TPE2. We won't here comment on the long history of the book which is recounted in Lehmann (1997) but shall use this Preface to indicate the principal changes from the 2nd Edition. The present volume is divided into two parts.

Springer Texts in Statistics

The required text is The Theory of Point Estimation, second edition, 1998 by E.L. Lehmann and George Casella, ISBN # 0-387-98502-6. I will refer to this text as TPE2. The book has a few errata, mostly typos. (There were a few additional ones in the first printing, but I assume that by now most people will have the second printing or later.)

Mathematical Statistics I

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Springer Texts in Statistics - Stanford University

LC=Theory of Point Estimation, Lehmann and Casella,2005. BI=Probability and Measure, Billingsley, 2012. Le=Elements of Large-Sample Theory, Lehmann, 1999. LR=Testing Statistical Hypotheses, Lehmann and Romano, 2008. BD=Mathematical Statistics, Bickel and Doksum, 2006. Top of this page; Click here for Math 5061 homepage. Last modified: .

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