Statistical Inference

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This book builds theoretical statistics from the first principles of probability theory. Starting from the basics of probability, the authors develop the theory of statistical inference using techniques, definitions, and concepts that are statistical and are natural extensions and consequences of previous concepts. This book can be used for readers who have a solid mathematics background. It can also be used in a way that stresses the more practical uses of statistical theory, being more concerned with understanding basic statistical concepts and deriving reasonable statistical procedures for a variety of situations, and less concerned with formal optimality investigations.

Statistical Inference Details

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From Reader Review Statistical Inference for online ebook

Omar says

Not bad but also not overly special. Self-instruction will be tough, but the solution manual may assist with that. Proofs are sometimes not provided which can make that harder. If taking as part of a formal course, make sure to engage the Professor or instructor on those more difficult matters.

Guyin Y. says

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Tracey says

I HATE IT!

Jaclyn says

DONE DONE DONE

Andrew Chai says

It's a good text book but definitely not for everyone who is not majoring in stat related majors.

Zeyuan Hu says

Problems are quite challenging. There are some parts of the question settings can be easily ignored and will be the key to solve problems. Explanations are quite clear but require a certain level of math sophistication. Definite clear my doubts about Bayesian inference.

Fleur_de_soie says

??Read this book because it is the text for our PhD Econometrics I course, also mainly because it is recommended by Professor D, so first comes his comments on the book.
??
??"The standard PhD level first text on Math. Stats in all serious stats and econ departments."
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??Serious yes, from a point of view of a statistician, so really gives you a very good structure of the subject.

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??Personally, believe that chapters before regression is really well written. The regression part may be too concise, OK, after all, that may be the task of a econometrics text. But I still believe that if the authors could explain the later chapters using matrix is would be more elegant and intuitive.
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??I did not do the exercise and have a very weak stat background, which makes me rather difficult to follow the serious proofs and logics in later chapters.
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??I would read it again very soon and do the exercises at the same time. Hope it would be better.
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??After all, it is a very standard grad stat book for econ students. Harvard or MIT also use this one for their students at that level.

Cristina says

I like how theorems and corollaries are presented, but I'm not crazy about the lack of proofs and some of the examples. This isn't a book from which I could very easily self-teach myself statistics, as many of the examples tend to be the odd case. I don't have a book at this same level for comparison, so I can't judge this book relatively. Standard text used in the first series of graduate level theoretical statistics.

Linxing Yao says

This was a textbook for the entry level stat class in my graduate program.

Rahulbr says

Good examples to motivate each concept, but it presupposes a strong understanding of multivariable calculus and FAMILIARITY WITH PROOFS. Either a good class on Real Analysis, or a good class involving mathematical proofs is a must. I used this book for a 2-semester sequence in Probability Theory and Statistical Inference, as part of an MS in Statistics.

Do EVERY example, and work through end of chapter problems as needed for your class, relevant to your own learning goals, or as tickles your fancy. The solutions manual is available courtesy of Google, and I highly recommend using it when you hit a wall. The level of mathematics here is one where you want to correct your intuition as quickly as possible if it's not right.

Jake Losh says

A great, comprehensive resource for all things statistical (excluding regression analysis; you can't do it all). Clear prose, though the examples could use some work. Not recommended for stats newbies.

Melissa Innerst says

Very helpful and informative.

Dan Boeriu says

I've rarely seen a book as well put together as this one. Clear notations, well thought examples, clear proofs and unitary treatment of statistics. This is one of the top 10 math books I've read and statistics was not (past tense) one of my favorite subjects. This is the kind of book that can change your perspective about statistics. The author goes to great length to make the book self contained and when fundamental but rather difficult to prove results from calculus (or other math) are used, the author clearly states the results before using them (deriving under integral / etc).

Yakov Zaytsev says

Better than "All of Statistics" for probability refresher e.g. has good explanation of the Monty Hall Problem :-)
