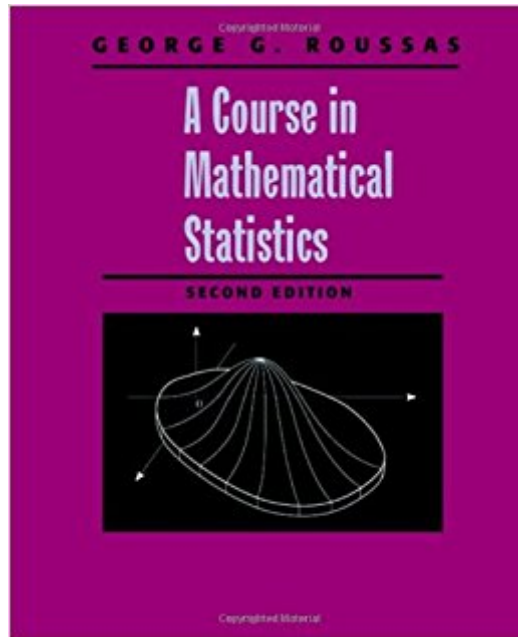


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# A Course In Mathematical Statistics, Second Edition



## Synopsis

A Course in Mathematical Statistics, Second Edition, contains enough material for a year-long course in probability and statistics for advanced undergraduate or first-year graduate students, or it can be used independently for a one-semester (or even one-quarter) course in probability alone. It bridges the gap between high and intermediate level texts so students without a sophisticated mathematical background can assimilate a fairly broad spectrum of the theorems and results from mathematical statistics. The coverage is extensive, and consists of probability and distribution theory, and statistical inference.\* Contains 25% new material\* Includes the most complete coverage of sufficiency \* Transformation of Random Vectors\* Sufficiency / Completeness / Exponential Families\* Order Statistics\* Elements of Nonparametric Density Estimation\* Analysis of Variance (ANOVA)\* Regression Analysis\* Linear Models

## Book Information

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## Customer Reviews

George G. Roussas earned a B.S. in Mathematics with honors from the University of Athens, Greece, and a Ph.D. in Statistics from the University of California, Berkeley. As of July 2014, he is a Distinguished Professor Emeritus of Statistics at the University of California, Davis. Roussas is the author of five books, the author or co-author of five special volumes, and the author or co-author of dozens of research articles published in leading journals and special volumes. He is a Fellow of the following professional societies: The American Statistical Association (ASA), the Institute of Mathematical Statistics (IMS), The Royal Statistical Society (RSS), the American Association for the

Advancement of Science (AAAS), and an Elected Member of the International Statistical Institute (ISI); also, he is a Corresponding Member of the Academy of Athens. Roussas was an associate editor of four journals since their inception, and is now a member of the Editorial Board of the journal Statistical Inference for Stochastic Processes. Throughout his career, Roussas served as Dean, Vice President for Academic Affairs, and Chancellor at two universities; also, he served as an Associate Dean at UC-Davis, helping to transform that institution's statistical unit into one of national and international renown. Roussas has been honored with a Festschrift, and he has given featured interviews for the Statistical Science and the Statistical Periscope. He has contributed an obituary to the IMS Bulletin for Professor-Academician David Blackwell of UC-Berkeley, and has been the coordinating editor of an extensive article of contributions for Professor Blackwell, which was published in the Notices of the American Mathematical Society and the Celebratio Mathematica.

This is not a bad text to have in your library but it is a bit rough to follow. Some of the proofs are left out which might otherwise help out understanding.

This is one of the best math books I have ever read. It's level of difficulty falls somewhere between a lower-division and graduate course on statistics. I would recommend it for anyone who wants to understand the mathematical principles leading to the great results that are typically spoonfed to Freshman stat. students. Roughly 40% of the book reviews probability, while the remaining text draws on these chapters while developing the mathematical theory of statistics. I was pleased with the numerous concrete examples, and the numerous exercises which for the most part were similar to the examples. From reading this book I gained an appreciation for the subject, and it's place in mathematics. I now consider statistics as one of the well-developed crown jewels of mathematics, as opposed to my previous view of it as a superficial branch of math that lacked rigor.

Unfortunately, this book was used as the textbook in a mathematical statistics class taught by the author at UC Davis, which I was enrolled in. I found the book to be extremely brief, cryptic, and failed to even begin to explain the subject at hand in any kind of depth. I am an engineering student and am accustomed to technical material. This is the kind of textbook that gives the sciences a bad image. Being rigorous does not imply that you must be cryptic. Statistics is an exciting subject and this book utterly fails to inspire, explain, and enlighten.

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