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Lehmann, E.L. (Erich Leo), 1917- Theory of point estimation. — 2nd ed. / E.L. Lehmann, George Casella. p. cm. — (Springer texts in statistics) Includes bibliographical references and index. ISBN 0-387-98502-6 (hardcover : alk. paper) 1. Fix-point estimation. I. Casella, George. II. Title. III. Series. QA276.8.L43 1998 519.5:44—dc21 98-16687

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Mathematical Statistics I

Theory of Point Estimation (TPE), by Lehmann and Casella, 2nd edition, 1998, Springer. (Can also be found on web, try to get corrected printing, 2003, or later.) Here is an errata list. Helpful: Testing Statistical Hypotheses (TSH), by Lehmann and Romano, 3rd ed., 2005, Springer. (Companion to TPE used in STAT 5381.)

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REQUIRED TEXTBOOKS (1) Theory of Point Estimation, Second Edition, Lehmann, E., and Casella, G., 1998. (2) A Course in Large Sample Theory, Ferguson, T. S., 1996.

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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 Hypothese, Lehmann and Romano, 2008. BD=Mathematical Statistics, Bickel and Doksum, 2006. Top of this page; Click here for Math 5061 homepage. Last modified: .