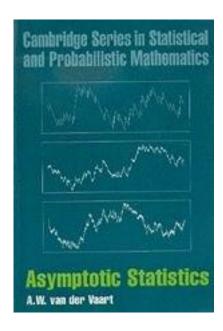
Asymptotic Statistics



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This book is an introduction to the field of asymptotic statistics. The treatment is both practical and mathematically rigorous. In addition to most of the standard topics of an asymptotics course, including likelihood inference, M-estimation, the theory of asymptotic efficiency, U-statistics, and rank procedures, the book also presents recent research topics such as semiparametric models, the bootstrap, and empirical processes and their applications. The topics are organized from the central idea of approximation by limit experiments, which gives the book one of its unifying themes. This entails mainly the local approximation of the classical i.i.d. set up with smooth parameters by location experiments involving a single, normally distributed observation. Thus, even the standard subjects of asymptotic statistics are presented in a novel way. Suitable as a graduate or Master's level statistics text, this book will also give researchers an overview of research in asymptotic statistics.

作者介绍:
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评论
"van der Vaart是同代统计学者里最强的男人" By Zhiliang Ying
 虽然不知道在说什么,但是好像很厉害的样子。

Vaart的书总需艰深困苦的阅读。。应该是文笔和思路问题吧。。现在觉得完全是思路问题。。这本书用来当reference可以,当教材极差。。在第五章讲m-estimation居然reference到第十八章 然后七八章就直接讲le cam 的思路(完全是另外一条证asy的方法) 然后后面二十五章又突然跳到semipar,而与lecam的章节中间隔了二十章。作为教材写法太跳脱了某种程度上来说,这本书与另外一本weak convergence 都是作者为了给自己写referencebook的成果,没想好该怎么present给学生或自学者用
大概翻了一遍,准备之后再细读一次把习题都做了,觉得其中最重要的两章是contiguit y和projections,后面几章可以看作weak convergence and empirical processes的前奏了
 第5章大量引用第19章
 挺好的一本数
 620

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书评

涵盖了统计的很多方面,看过的书中,范围弄得太广的读下来大多数觉得没什么意思,这本书真是例外,作者的功力实在太深了,写得精彩之极,内容虽多,读上去却没任何负担,读后回味无穷。看完后能对统计的很多方面都有一些大致的了解,作为入门教材,真是非常不错。力荐之。

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