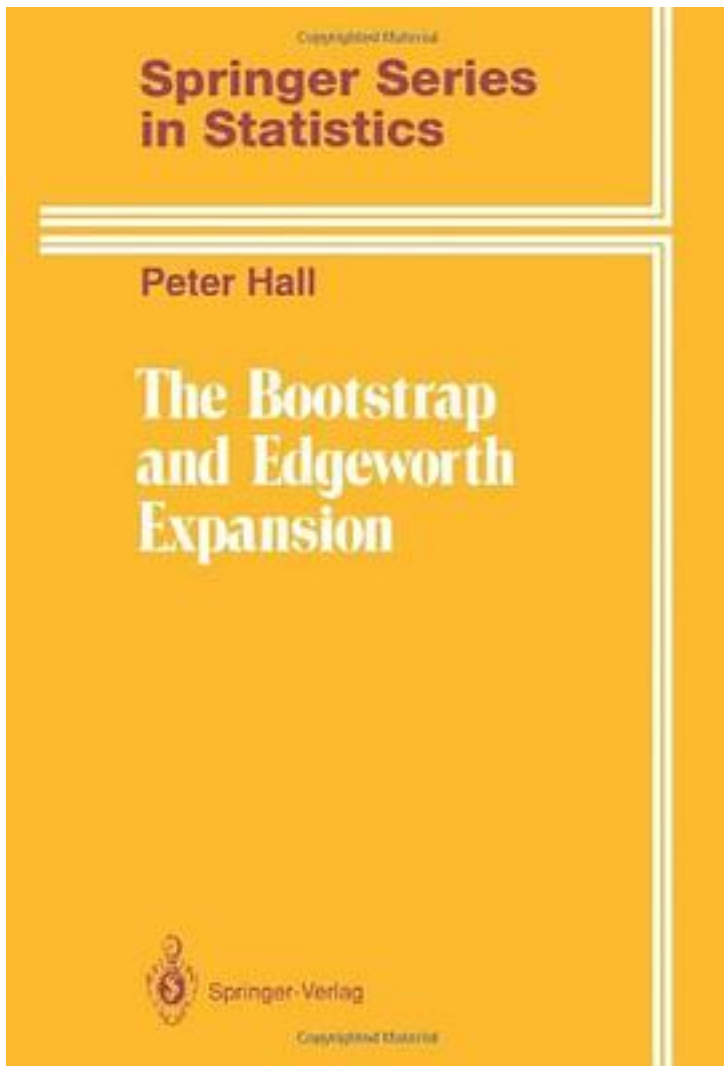# The Bootstrap and Edgeworth Expansion

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著者:Peter Hall

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This monograph addresses two quite different topics, each being able to shed light on the other. Firstly, it lays the foundation for a particular view of the bootstrap. Secondly, it gives an account of Edgeworth expansion. The first two chapters deal with the bootstrap and Edgeworth expansion respectively, while chapters 3 and 4 bring these two themes together, using Edgeworth expansion to explore and develop the properties of the bootstrap. The book is aimed at graduate level for those with some exposure to the methods of theoretical statistics. However, technical details are delayed until the last chapter such that mathematically able readers without knowledge of the rigorous theory of probability will have no trouble understanding most of the book.

作者介绍:

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标签

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书评

写了一天bootstrap代码，突然想到这本书。统计学界神一样的大师，Efron有思想，intuition好，可是在大家都还搞不清楚那些方法为什么有些行有些不行的时候，是Hall跳出来了告诉大家：首先。。。其次。。。所以。。。bootstrap的理论基础有很大的贡献是来源于Hall，自然这本书肯...

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