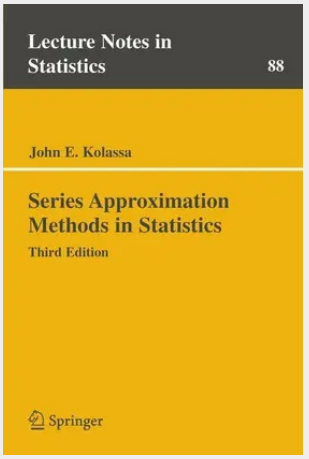
Kolassa

Series Approximation Methods in Statistics



This book was originally compiled for a course I taught at the University of Rochester in the fall of 1991, and is intended to give advanced graduate students in statistics an introduction to Edgeworth and saddlepoint approximations, and related techniques. Many other authors have also written monographs on this s- ject, and so this work is narrowly focused on two areas not recently discussed in theoretical text books. These areas are, ? rst, a rigorous consideration of Edgeworth and saddlepoint expansion limit theorems, and second, a survey of the more recent developments in the ?eld. In presenting expansion limit theorems I have drawn heavily on notation of McCullagh (1987) and on the theorems presented by Feller (1971) on Edgeworth expansions. For saddlepoint notation and results I relied most heavily on the many papers of Daniels, and a review paper by Reid (1988). Throughout this book I have tried to maintain consistent notation and to present theorems in such a way as to make a few theoretical results useful in as many contexts as possible. This was not only in order to present as many results with as few proofs as possible, but more importantly to show the interconnections between the various facets of asymptotic theory. Special attention is paid to regularity conditions. The reasons they are needed and the parts they play in the proofs are both highlighted.

The third edition of this reference book for statistical researchers and advanced graduate students provides an introduction to Edgeworth and saddlepoint expansion limit theorys and a survey of recent developments in the field.

171,19 €
159,99 € (zzgl. MwSt.)

Nicht mehr lieferbar

Artikelnummer: 9780387314099
Medium: Buch
ISBN: 978-0-387-31409-9
Verlag: Springer
Erscheinungstermin: 28.04.2006
Sprache(n): Englisch
Auflage: 3rd 2006 Auflage
Serie: Lecture Notes in Statistics
Produktform: Kartoniert
Gewicht: 336 g
Seiten: 222
Format (B x H): 159 x 233 mm

Kundenservice Verlag Dr. Otto Schmidt KG
Neumannstraße 10, 40235 Düsseldorf | kundenservice@otto-schmidt.de | 0221-93738-997 (Inland)