

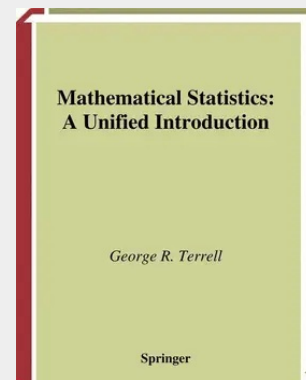
Terrell

Mathematical Statistics

A Unified Introduction

Why another textbook? The statistical community generally agrees that at the upper undergraduate level, or the beginning master's level, students of statistics should begin to study the mathematical methods of the field. We assume that by then they will have studied the usual two year college sequence, including calculus through multiple integrals and the basics of matrix algebra. Therefore, they are ready to learn the foundations of their subject, in much more depth than is usual in an applied, "cookbook," introduction to statistical methodology. There are a number of well written, widely used textbooks for such a course. These seem to reflect a consensus for what needs to be taught and how it should be taught. So, why do we need yet another book for this spot in the curriculum? I learned mathematical statistics with the help of the standard texts. Since then, I have taught this course and similar ones many times, at several different universities, using well thought of textbooks. But from the beginning, I felt that something was wrong. It took me several years to articulate the problem, and many more to assemble my solution into the book you have in your hand. You see, I spend the rest of my day in statistical consulting and statistical research. I should have been preparing my mathematical statistics students to join me in this exciting work. But from seeing what the better graduating seniors and beginning graduate students usually knew, I concluded that the standard curriculum was not teaching them to be sophisticated citizens of the statistical community.

This book provides a calculus-based introduction to mathematical statistics. The book integrates probability and statistics, distribution theory and inference, and estimation and hypothesis testing. It will serve as an important reference for students in statistics and applied disciplines.



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