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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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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: .

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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.

BI05760 Homepage

E.L. Lehmann and G. Casella's Theory of Point Estimation, Second Edition, Springer. errata more errata; E.L. Lehmann & J.P. Romano's Testing Statistical Hypotheses, Third Edition, Springer. electronic access errata; Another suggestion: Essentials of Statistical Inference by G.A. Young and R.L. Smith, Cambridge University Press. This book is ...

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Theory of Point Estimation, Lehmann and Casella, 1998 (required text) Testing Statistical Hypotheses, Lehmann and Romano, 2005 (available online) Theoretical Statistics, Keener, 2010 (available online) Mathematical Statistics, Ferguson 1967 (very understandable) Statistical Decision Theory and Bayesian Analysis, Berger, 1985 (very Bayesian)

Stat 581

In statistics, point estimation involves the use of sample data to calculate a single value (known as a point estimate since it identifies a point in some parameter space) which is to serve as a "best guess" or "best estimate" of an unknown population parameter (for example, the population mean).More formally, it is the application of a point estimator to the data to obtain a point estimate.