ISEG – Universidade de Lisboa

PhD program in Applied Mathematics for Economics and Management

Advanced Topics in Statistics 2025/26

Bibliography

- Casella, G. and Berger, R. (2001), *Statistical Inference* (Second Edition), Duxbury Press.
- Hoff, P. (2009), *A first Course in Bayesian Statistical Methods*, Springer
- Migon, H. and Gamerman, D. (1999), *Statistical Inference: an Integrated Approach*, London, Arnold.
- Robert, C. and Casella, G. (2004), *Monte Carlo Statistical Methods* (Second Edition), New York, Springer.
- Schervish, M. (1995), *Theory of Statistics*, New York, Springer.
- Shao, J. (2003), *Mathematical Statistics*, New York, Springer.
- *Wasserman, L. (2004), All of Statistics: A Concise Course in Statistical Inference, New York, Springer.*