

The collection of monographs in Statistical Theory

Latest Update: 01/29/2021

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2021/1/30

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1.1 Probability

- Probability: Theory and Examples, Durrett.
- Probability and Measure, Partrick Billingsley.

1.2 Mathematical Statistics

- Mathematical Statistics, Peter J. Bickel, Kjell A. Doksum.
- Theory of Point Estimation, E.L. Lehmann, George Casella.
- All of Statistics - A Concise Course in Statistical Inference, Larry Wasserman.
- All of Nonparametric Statistics.
- Asymptotic Statistics.
- High dimensional statistics - a non-asymptotic viewpoint, Martin J. Wainwright.