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is. Grimmett & Stirzaker's is an excellent book on probability and random processes. It is **not** a book on what is called "mathematical statistics," and contains almost nothing on that subject. Mathematical statistics deals with inference about the nature of random processes, from data that may emerge from them.

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Geoffrey Richard Grimmett FRS (born 20 December 1950) is a mathematician known for his work on the mathematics of random systems arising in probability theory and statistical mechanics, especially percolation theory and the contact process. He is the Professor of Mathematical Statistics in the Statistical Laboratory, University of Cambridge, and was the Master of Downing College, Cambridge ...

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