

## *Asymptotic Statistics*

This book is an introduction to the field of asymptotic statistics. The treatment is both practical and mathematically rigorous. In addition to most of the standard topics of an asymptotics course, including likelihood inference,  $M$ -estimation, asymptotic efficiency,  $U$ -statistics, and rank procedures, the book also presents recent research topics such as semiparametric models, the bootstrap, and empirical processes and their applications.

One of the unifying themes is the approximation by limit experiments. This entails mainly the local approximation of the classical i.i.d. set-up with smooth parameters by location experiments involving a single, normally distributed observation. Thus, even the standard subjects of asymptotic statistics are presented in a novel way.

Suitable as a text for a graduate or Master's level statistics course, this book also gives researchers in statistics, probability, and their applications an overview of the latest research in asymptotic statistics.

A.W. van der Vaart is Professor of Statistics in the Department of Mathematics and Computer Science at the Vrije Universiteit, Amsterdam.

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A.W. VAN DER VAART



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*To Maryse and Marianne*

