

<<点估计理论>>

图书基本信息

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前言

Since the publication in 1983 of Theory of Point Estimation, much new work has made it desirable to bring out a second edition. The inclusion of the new material has increased the length of the book from 500 to 600 pages; of the approximately 1000 references about 25% have appeared since 1983. The greatest change has been the addition to the sparse treatment of Bayesian inference in the first edition. This includes the addition of new sections on Equivariant, Hierarchical, and Empirical Bayes, and on their comparisons. Other major additions deal with new developments concerning the information inequality and simultaneous and shrinkage estimation. The Notes at the end of each chapter now provide not only bibliographic and historical material but also introductions to recent development in point estimation and other related topics which, for space reasons, it was not possible to include in the main text. The problem sections also have been greatly expanded. On the other hand, to save space most of the discussion in the first edition on robust estimation (in particular L , M , and R estimators) has been deleted. This topic is the subject of two excellent books by Hampel et al (1986) and Staudte and Sheather (1990). Other than subject matter changes, there have been some minor modifications in the presentation. For example, all of the references are now collected together at the end of the text, examples are listed in a Table of Examples, and equations are references by section and number within a chapter and by chapter, section and number between chapters. The level of presentation remains the same as that of TPE. Students with a thorough course in theoretical statistics (from texts such as Bickel and Doksum 1977 or Casella and Berger 1990) would be well prepared. The second edition of TPE is a companion volume to "Testing Statistical Hypotheses, Second Edition (TSH2)." Between them, they provide an account of classical statistics from a unified point of view.

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内容概要

Since the publication in 1983 of *Theory of Point Estimation*, much new work has made it desirable to bring out a second edition. The inclusion of the new material has increased the length of the book from 500 to 600 pages; of the approximately 1000 references about 25% have appeared since 1983. The greatest change has been the addition to the sparse treatment of Bayesian inference in the first edition. This includes the addition of new sections on Equivariant, Hierarchical, and Empirical Bayes, and on their comparisons. Other major additions deal with new developments concerning the information inequality and simultaneous and shrinkage estimation. The Notes at the end of each chapter now provide not only bibliographic and historical material but also introductions to recent development in point estimation and other related topics which, for space reasons, it was not possible to include in the main text. The problem sections also have been greatly expanded.

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