

All of Nonparametric Statistics (Springer Texts in Statistics)

Larry Wasserman



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The goal of this text is to provide the reader with a single book where they can find a brief account of many, modern topics in nonparametric inference. The book is aimed at Master's level or Ph.D. level students in statistics, computer science, and engineering. It is also suitable for researchers who want to get up to speed quickly on modern nonparametric methods. This text covers a wide range of topics including: the bootstrap, the nonparametric delta method, nonparametric regression, density estimation, orthogonal function methods, minimax estimation, nonparametric confidence sets, and wavelets. The book has a mixture of methods and theory. From the reviews: '...The book is excellent.' (Short Book Reviews of the ISI, June 2006) 'Now we have All of Nonparametric Statistics the writing is excellent and the author is to be congratulated on the clarity achieved. ... the book is excellent.' (N.R. Draper, Short Book Reviews, Vol. 26 (1), 2006) 'Overall, I enjoyed reading this book very much. I like Wasserman's intuitive explanations and careful insights into why one path or approach is taken over another. Most of all, I am impressed with the wealth of information on the subject of asymptotic nonparametric inferences.' (Stergios B. Fotopoulos for Technometrics, Vol. 49, No. 1., February 2007)

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