

# A Course in the Large Sample Theory of Statistical Inference



W. Jackson Hall  
David Olkoo

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# A Course In Large Sample Theory

**Katrin Zwiglmaier**

## **A Course In Large Sample Theory:**

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**A Course in the Large Sample Theory of Statistical Inference** W. Jackson Hall, David Oakes, 2023-12-14 This book provides an accessible but rigorous introduction to asymptotic theory in parametric statistical models Asymptotic results for estimation and testing are derived using the moving alternative formulation due to R A Fisher and L Le Cam Later chapters include discussions of linear rank statistics and of chi squared tests for contingency table analysis including situations where parameters are estimated from the complete ungrouped data This book is based on lecture notes prepared by the first author subsequently edited expanded and updated by the second author Key features Succinct account of the concept of asymptotic linearity and its uses Simplified derivations of the major results under an assumption of joint asymptotic normality Inclusion of numerical illustrations practical examples and advice Highlighting some unexpected consequences of the theory Large number of exercises many with hints to solutions Some facility with linear algebra and with real analysis including epsilon delta arguments is required Concepts and results from measure theory are explained when used Familiarity with undergraduate probability and statistics including basic concepts of estimation and hypothesis testing is necessary and experience with applying these concepts to data analysis would be very helpful

**A Course in Large Sample Theory** Taylor & Francis Group, 2017-03-07 [Large Sample Techniques for Statistics](#) Jiming Jiang, 2010-06-30 In a way the world is made up of approximations and surely there is no exception in the world of statistics In fact approximations especially large sample approximations are very important parts of both theoretical and applied statistics The Gaussian distribution also known as the normal distribution is merely one such example due to the well known central limit theorem Large sample techniques provide solutions to many practical problems they simplify our solutions to difficult sometimes intractable problems they justify our

solutions and they guide us to directions of improvements On the other hand just because large sample approximations are used everywhere and every day it does not guarantee that they are used properly and when the techniques are misused there may be serious consequences 2 Example 1 Asymptotic distribution Likelihood ratio test LRT is one of the fundamental techniques in statistics It is well known that in the 2 standard situation the asymptotic null distribution of the LRT is with the degrees of freedom equal to the difference between the dimensions defined as the numbers of free parameters of the two nested models being compared e g Rice 1995 pp 310 This might lead to a wrong impression that the 2 asymptotic null distribution of the LRT is always 2 A similar mistake might take place when dealing with Pearson's test the asymptotic distribution of Pearson's test is not always 2 e g Moore 1978

*A Course in Mathematical Statistics and Large Sample Theory* Rabi Bhattacharya, Lizhen Lin, Victor Patrangenaru, 2016-08-13 This graduate level textbook is primarily aimed at graduate students of statistics mathematics science and engineering who have had an undergraduate course in statistics an upper division course in analysis and some acquaintance with measure theoretic probability It provides a rigorous presentation of the core of mathematical statistics Part I of this book constitutes a one semester course on basic parametric mathematical statistics Part II deals with the large sample theory of statistics parametric and nonparametric and its contents may be covered in one semester as well Part III provides brief accounts of a number of topics of current interest for practitioners and other disciplines whose work involves statistical methods

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Hall, David Oakes (Statistician), 2023 This book provides an accessible but rigorous introduction to asymptotic theory in parametric statistical models Asymptotic results for estimation and testing are derived using the moving alternative formulation due to R A Fisher and L Le Cam Later chapters include discussions of linear rank statistics and of chi squared tests for contingency table analysis including situations where parameters are estimated from the complete ungrouped data This book is based on lecture notes prepared by the first author subsequently edited expanded and updated by the second author Key features Succinct account of the concept of asymptotic linearity and its uses Simplified derivations of the major

results under an assumption of joint asymptotic normality Inclusion of numerical illustrations practical examples and advice Highlighting some unexpected consequences of the theory Large number of exercises many with hints to solutions Some facility with linear algebra and with real analysis including epsilon delta arguments is required Concepts and results from measure theory are explained when used Familiarity with undergraduate probability and statistics including basic concepts of estimation and hypothesis testing is necessary and experience with applying these concepts to data analysis would be very helpful

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