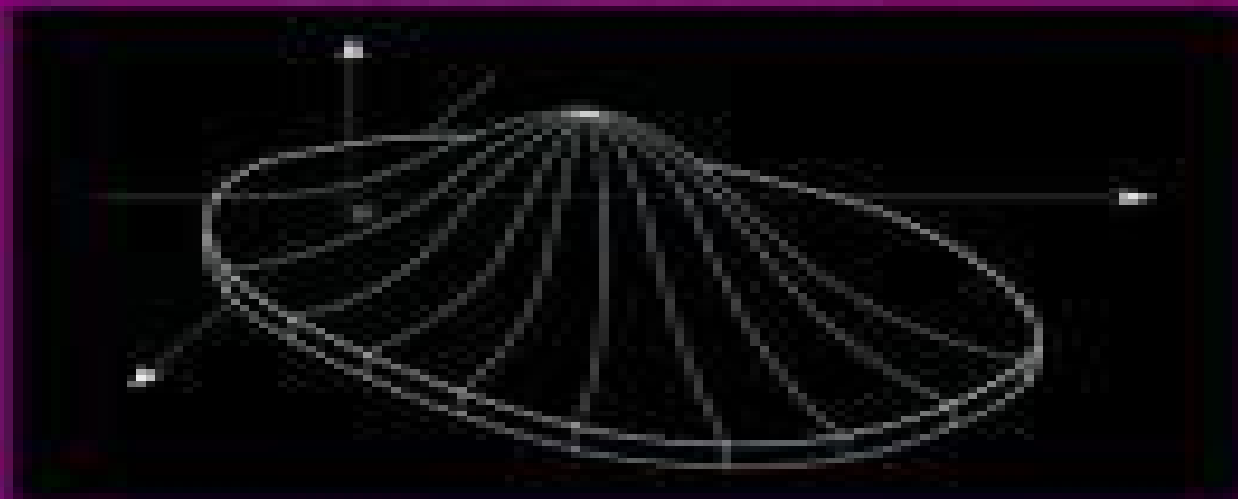


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SECOND EDITION



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 MANOJ KUMAR SRIVASTAVA, ABDUL HAMID KHAN, NAMITA SRIVASTAVA, 2014-04-03 This book is sequel to a book Statistical Inference Testing of Hypotheses published by PHI Learning Intended for the postgraduate students of statistics it introduces the problem of estimation in the light of foundations laid down by Sir R A Fisher 1922 and follows both classical and Bayesian approaches to solve these problems The book starts with discussing the growing levels of data summarization to reach maximal summarization and connects it with sufficient and minimal sufficient statistics The book gives a complete account of theorems and results on uniformly minimum variance unbiased estimators UMVUE including famous Rao and Blackwell theorem to suggest an improved estimator based on a sufficient statistic and Lehmann Scheffe theorem to give an UMVUE It discusses Cramer Rao and Bhattacharyya variance lower bounds for regular models by introducing Fishers information and Chapman Robbins and Kiefer variance lower bounds for Pitman models Besides the book introduces different methods of estimation including famous method of maximum likelihood and discusses large sample properties such as consistency consistent asymptotic normality CAN and best asymptotic normality BAN of different estimators Separate chapters are devoted for finding Pitman estimator among equivariant estimators for location and scale models by exploiting symmetry structure present in the model and Bayes Empirical Bayes Hierarchical Bayes estimators in different statistical models Systematic exposition of the theory and results in different statistical situations and models is one of the several attractions of the presentation Each chapter is concluded with several solved examples in a number of statistical models augmented with exposition of theorems and results KEY FEATURES Provides clarifications for a number of steps in the proof of theorems and related results Includes numerous solved examples to improve analytical insight on the subject by illustrating the application of theorems and results Incorporates Chapter end exercises to review student s comprehension of the subject Discusses detailed theory on data summarization unbiased estimation with large sample properties Bayes and Minimax estimation separately in different chapters

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Table of Contents First Course In Mathematical Statist 2nd Edition

1. Understanding the eBook First Course In Mathematical Statist 2nd Edition
 - The Rise of Digital Reading First Course In Mathematical Statist 2nd Edition
 - Advantages of eBooks Over Traditional Books
2. Identifying First Course In Mathematical Statist 2nd Edition
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an First Course In Mathematical Statist 2nd Edition
 - User-Friendly Interface
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 - Personalized Recommendations
 - First Course In Mathematical Statist 2nd Edition User Reviews and Ratings
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 - Highlighting and Note-Taking First Course In Mathematical Statist 2nd Edition
 - Interactive Elements First Course In Mathematical Statist 2nd Edition
- 8. Staying Engaged with First Course In Mathematical Statist 2nd Edition
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers First Course In Mathematical Statist 2nd Edition
- 9. Balancing eBooks and Physical Books First Course In Mathematical Statist 2nd Edition
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection First Course In Mathematical Statist 2nd Edition
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine First Course In Mathematical Statist 2nd Edition
 - Setting Reading Goals First Course In Mathematical Statist 2nd Edition
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of First Course In Mathematical Statist 2nd Edition
 - Fact-Checking eBook Content of First Course In Mathematical Statist 2nd Edition
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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