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Lehmann, E.L. (Erich Leo), 1917- Theory of point estimation. — 2nd ed. / E.L. Lehmann, George Casella. p. cm. — (Springer texts in statistics) Includes bibliographical references and index. ISBN 0-387-98502-6 (hardcover : alk. paper) 1. Fix-point estimation. I. Casella, George. II. Title. III. Series. QA276.8.L43 1998 519.5'44—dc21 98-16687

Theory of Point Estimation, Second Edition

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Mathematical Statistics I

Theory of Point Estimation (TPE), by Lehmann and Casella, 2nd edition, 1998, Springer. (Can also be found on web, try to get corrected printing, 2003, or later.) Here is an errata list. Helpful: Testing Statistical Hypotheses (TSH), by Lehmann and Romano, 3rd ed., 2005, Springer. (Companion to TPE used in STAT 5381.)

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Lehmann: Testing Statistical Hypotheses, Second Edition
Lehmann and Casella: Theory of Point Estimation, Second Edition
Lindman: Analysis of Variance in Experimental Design
Lindsey: Applying Generalized Linear Models (continued after index)

Springer Texts in Statistics

REQUIRED TEXTBOOKS (1) Theory of Point Estimation, Second Edition, Lehmann, E., and Casella, G., 1998. (2) A Course in

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Large Sample Theory, Ferguson, T. S., 1996.

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