Approximation Theorems of Mathematical Statistics

Robert J. Serfling

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This convenient paperback edition makes a seminal text in statistics accessible to a new generation of students and practitioners. Approximation Theorems of Mathematical Statistics covers a broad range of limit theorems useful in mathematical statistics, along with methods of proof and techniques of application. The manipulation of "probability" theorems to obtain "statistical" theorems is emphasized. Besides a knowledge of these basic statistical theorems, this lucid introduction to the subject imparts an appreciation of the instrumental role of probability theory.

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* The tools and foundations that are basic to asymptotic theory in statistics
* The asymptotics of statistics computed from a sample, including transformations of vectors of more basic statistics, with emphasis on asymptotic distribution theory and strong convergence
* Important special classes of statistics, such as maximum likelihood estimates and other asymptotic efficient procedures; W. Hoeffding's U-statistics and R. von Mises's "differentiable statistical functions"
* Statistics obtained as solutions of equations ("M-estimates"), linear functions of order statistics ("L-statistics"), and rank statistics ("R-statistics")
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