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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

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edition, 1998 by E.L. Lehmann and George Casella, ISBN # 0-387-98502-6. I will refer to this text as TPE2. The book has a few errata, mostly typos.

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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REQUIRED TEXTBOOKS (1) Theory of Point Estimation, Second

Edition, Lehmann, E., and Casella, G., 1998. (2) A Course in Large Sample Theory, Ferguson, T. S., 1996.

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