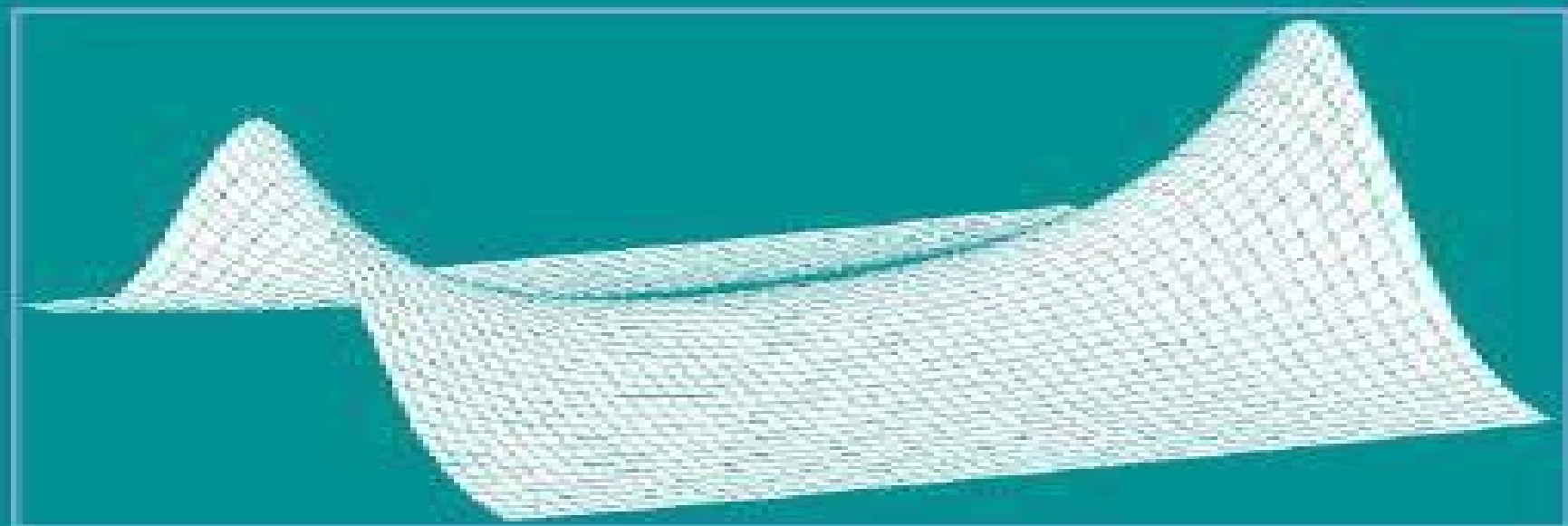


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Saddlepoint Approximations, Edgeworth

Expansions and Normal Approximations Jens Ledet Jensen, 1993 **Series Approximation Methods in Statistics** John E. Kolassa, 2013-04-17 This book was originally compiled for a course I taught at the University of Rochester in the fall of 1991 and is intended to give advanced graduate students in statistics an introduction to Edgeworth and saddlepoint approximations and related techniques Many other authors have also written monographs on this subject and so this work is narrowly focused on two areas not recently discussed in theoretical text books These areas are first a rigorous consideration of Edgeworth and saddlepoint expansion limit theorems and second a survey of the more recent developments in the field In presenting expansion limit theorems I have drawn heavily on the notation of McCullagh 1987 and on the theorems presented by Feller 1971 on Edgeworth expansions For saddlepoint notation and results I relied most heavily on the many papers of Daniels and a review paper by Reid 1988 Throughout this book I have tried to maintain consistent notation and to present theorems in such a way as to make a few theoretical results useful in as many contexts as possible This was not only in order to present as many results with as few proofs as possible but more importantly to show the interconnections between the various facets of asymptotic theory Special attention is paid to regularity conditions The reasons they are needed and the parts they play in the proofs are both highlighted

Elements of Distribution Theory Thomas A. Severini, 2005-08-08 This detailed introduction to distribution theory uses no measure theory making it suitable for students in statistics and econometrics as well as for researchers who use statistical methods Good backgrounds in calculus and linear algebra are important and a course in elementary mathematical analysis is useful but not required An appendix gives a detailed summary of the mathematical definitions and results that are used in the book Topics covered range from the basic distribution and density functions expectation conditioning characteristic functions cumulants convergence in distribution and the central limit theorem to more advanced concepts such as exchangeability models with a group structure asymptotic approximations to integrals orthogonal polynomials and saddlepoint approximations The emphasis is on topics useful in understanding statistical methodology thus parametric statistical models and the distribution theory associated with the normal distribution are covered comprehensively

Approximated and Estimated Saddlepoint Approximations Pamela Ann Ohman, 1997
Directional and Multivariate Statistics Somesh Kumar, Barry C. Arnold, Kunio Shimizu, Arnab Kumar Laha, 2025-05-05 This book contains select chapters on a range of topics in directional statistics multivariate statistical inference financial statistics statistical machine learning and reliability inference At the 43rd Annual Convention of the Indian Society for Probability and Statistics ISPS held in Prayagraj formerly Allahabad Uttar Pradesh India from 6-8 February 2024 tribute was paid to Prof Ashis SenGupta on the occasion of his 70th birthday He has pioneered research on directional statistics in the modern era in India and enhanced it worldwide and contributed significantly to the advancement of the following topics Highly flexible distributions on manifolds Statistical machine learning in data science Big data on manifolds Optimal multiparameter multivariate statistical inference Reliability inference and stress dependent strength models Directional statistics for highly

volatile financial models Cylindrical spherical and toroidal regression analysis Innovative applications of emerging real life directional data **Asymptotic Theory of Statistics and Probability** Anirban DasGupta,2008-03-07 This unique book delivers an encyclopedic treatment of classic as well as contemporary large sample theory dealing with both statistical problems and probabilistic issues and tools The book is unique in its detailed coverage of fundamental topics It is written in an extremely lucid style with an emphasis on the conceptual discussion of the importance of a problem and the impact and relevance of the theorems There is no other book in large sample theory that matches this book in coverage exercises and examples bibliography and lucid conceptual discussion of issues and theorems **Crossing Boundaries** John Edward Kolassa,David Oakes (Statistician),William Jackson Hall,2003

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