

Some "Stat 542" Books

A book at a bit lower level than Casella and Berger (that has on occasion been used as a text for 542-543) is:

Introduction to Probability and Mathematical Statistics (Duxbury Classic Paperback)
by Lee J. Bain, Max Engelhardt

The old (and I mean OLD) standard is:

Introduction to Mathematical Statistics (6th Edition)
by Robert V. Hogg, Allen Craig, Joseph W. McKean

Some others are:

An Introduction to Probability and Statistics
by Vijay K. Rohatgi, A. K. Md. Ehsanes Saleh

Mathematical Statistics
by Keith Knight

Probability and Statistical Inference
by Nitis Mukhopadhyay

A Course in Mathematical Statistics
by George G. Roussas

An Introduction to Probability and Statistical Inference
by George G. Roussas

There are a number of books on probability alone like:

Introduction to Probability Models, (8th Edition)
by Sheldon M. Ross

A First Course in Probability, (7th Edition)
by Sheldon Ross

Probability and Stochastic Processes: With a View Toward Applications
by Leo Breiman

A Course in Probability and Statistics
by Charles J. Stone

Amazon lists a number of books of PROBLEMS (and presumably solutions) in probability.

A nice online book (at a somewhat lower level) is:

http://www.dartmouth.edu/~chance/teaching_aids/books_articles/probability_book/pdf.html

ALSO, the old Stat MS Exam questions on Stat 542 are a good source of practice as the course goes along and we get closer to having all the tools covered.