

## **Some Stat 643 Books**

### **Probability Part of the Course**

Athreya and Lahiri (2006), *Measure Theory and Probability Theory*, Springer

Chung (2001) 3<sup>rd</sup> Edition, *A Course in Probability Theory*, Academic Press

Ferguson (1996), *A Course in Large Sample Theory*, Chapman and Hall

Lamperti (1966), *Probability*, Benjamin

Rosenthal (2006) 2<sup>nd</sup> Edition, *A First LOOK at Rigorous Probability Theory*, World Scientific

Ash and Doleans-Dade (1999), *Probability and Measure Theory*, Academic Press

Severini (2005), *Elements of Distribution Theory*, Cambridge

Loeve (1977) 4<sup>th</sup> Edition, *Probability Theory I*, Springer

Loeve (1977) 4<sup>th</sup> Edition, *Probability Theory II*, Springer

Pollard (2002), *A User's Guide to Measure Theoretic Probability*, Cambridge

Shorack (2000), *Probability for Statisticians*, Springer

### **Statistical Theory Part of the Course**

#### ***At about the "right" level***

Shao (2003) 2<sup>nd</sup> Edition, *Mathematical Statistics*, Springer

Schervish (1995), *Theory of Statistics*, Springer

Lehmann and Casella (2003), *Theory of Point Estimation*, Springer

Lehmann and Romano (2006) 2<sup>nd</sup> Edition, *Testing Statistical Hypotheses*, Springer

Fabian and Hannan (1985), *Introduction to Probability and Mathematical Statistics*, Wiley

van der Vaart (1998), *Asymptotic Statistics*, Cambridge

*At a slightly "lower" level*

Young and Smith (2005), *Essentials of Statistical Inference*, Cambridge

Silvey (1975), *Statistical Inference*, Chapman & Hall

Cox and Hinkley (1974), *Theoretical Statistics*, Chapman & Hall

Pestman (1998), *Mathematical Statistics*, deGruyter

***Decision theory***

Ferguson (1967), *Mathematical Statistics*, Academic Press

Berger (1985), *Statistical Decision Theory and Bayesian Analysis*, Springer