



The Bootstrap and Edgeworth Expansion (Springer Series in Statistics)

By Peter Hall



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This monograph addresses two quite different topics, each being able to shed light on the other. Firstly, it lays the foundation for a particular view of the bootstrap. Secondly, it gives an account of Edgeworth expansion. The first two chapters deal with the bootstrap and Edgeworth expansion respectively, while chapters 3 and 4 bring these two themes together, using Edgeworth expansion to explore and develop the properties of the bootstrap. The book is aimed at graduate level for those with some exposure to the methods of theoretical statistics. However, technical details are delayed until the last chapter such that mathematically able readers without knowledge of the rigorous theory of probability will have no trouble understanding most of the book.

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The Bootstrap and Edgeworth Expansion (Springer Series in Statistics) By Peter Hall Bibliography

- Sales Rank: #1856376 in Books
- Published on: 1992-01-09
- Original language: English
- Number of items: 1
- Dimensions: 9.21" h x .88" w x 6.14" l, 1.46 pounds
- Binding: Hardcover
- 354 pages



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Editorial Review

Review

"...an up-to-date and comprehensive account of the title theme...provides a path to several major research frontiers in the bootstrap literature." - Journal of the American Statistical Association

From the Back Cover

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