1.	Record Nr.	UNINA9910299781903321
	Autore	Spokoiny Vladimir
	Titolo	Basics of Modern Mathematical Statistics / / by Vladimir Spokoiny, Thorsten Dickhaus
	Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2015
	ISBN	3-642-39909-6
	Edizione	[1st ed. 2015.]
	Descrizione fisica	1 online resource (XVIII, 296 p. 1 illus.)
	Collana	Springer Texts in Statistics, , 2197-4136
	Disciplina	519.5
	Soggetti	Statistics
		Computer science - Mathematics
		Mathematical statistics
		Statistical Theory and Methods
		Probability and Statistics in Computer Science
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Bibliographic Level Mode of Issuance: Monograph
	Nota di contenuto	Basic notions -- Parameter Estimation for an i.i.d. Model -- Regression Estimation -- Estimation in Linear Models -- Bayes Estimation -- Testing a Statistical Hypothesis -- Testing in Linear Models -- Some other Testing Methods -- Deviation Probability for Quadratic Forms.
	Sommario/riassunto	This textbook provides a unified and self-contained presentation of the main approaches to and ideas of mathematical statistics. It collects the basic mathematical ideas and tools needed as a basis for more serious studies or even independent research in statistics. The majority of existing textbooks in mathematical statistics follow the classical asymptotic framework. Yet, as modern statistics has changed rapidly in recent years, new methods and approaches have appeared. The emphasis is on finite sample behavior, large parameter dimensions, and model misspecifications. The present book provides a fully self-contained introduction to the world of modern mathematical statistics, collecting the basic knowledge, concepts and findings needed for doing further research in the modern theoretical and applied statistics. This textbook is primarily intended for graduate and postdoc students and young researchers who are interested in modern statistical methods.