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Nota di contenuto	1. Probability and Random Variables -- 2. Classical Theory of Estimation -- 3. Testing Hypotheses in the Presence of Nuisance Parameters -- 4. Testing Hypotheses in the Presence of Nuisance Parameters -- 5. Basic Ideas of Bayesian Methods -- 6. Bayesian Inference -- 7. Asymptotic Tools and Projections -- 8. Asymptotic Theory for Maximum Likelihood Estimation -- 9. Estimating Equations -- 10. Convolution Theorem and Asymptotic Efficiency -- 11. Asymptotic Hypothesis Test -- References -- Index.
Sommario/riassunto	This textbook offers an accessible and comprehensive overview of statistical estimation and inference that reflects current trends in statistical research. It draws from three main themes throughout: the finite-sample theory, the asymptotic theory, and Bayesian statistics. The authors have included a chapter on estimating equations as a means to unify a range of useful methodologies, including generalized linear models, generalized estimation equations, quasi-likelihood estimation, and conditional inference. They also utilize a standardized set of assumptions and tools throughout, imposing regular conditions and resulting in a more coherent and cohesive volume. Written for the graduate-level audience, this text can be used in a one-semester or two-semester course.