



Approximation Theorems of Mathematical Statistics

Robert J. Serfling

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The book makes accessible to students and practicing professionals in statistics, general mathematics, operations research, and engineering the essentials of:

- * The tools and foundations that are basic to asymptotic theory in statistics
- * The asymptotics of statistics computed from a sample, including transformations of vectors of more basic statistics, with emphasis on asymptotic distribution theory and strong convergence
- * Important special classes of statistics, such as maximum likelihood estimates and other asymptotic efficient procedures; W. Hoeffding's U-statistics and R. von Mises's "differentiable statistical functions"
- * Statistics obtained as solutions of equations ("M-estimates"), linear functions of order statistics ("L-statistics"), and rank statistics ("R-statistics")
- * Use of influence curves
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