All of Statistics: A Concise Course in Statistical Inference (Springer Texts in Statistics)

By Larry Wasserman

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Taken literally, the title "All of Statistics" is an exaggeration. But in spirit, the title is apt, as the book does cover a much broader range of topics than a typical introductory book on mathematical statistics. This book is for people who want to learn probability and statistics quickly. It is suitable for graduate or advanced undergraduate students in computer science, mathematics, statistics, and related disciplines.

The book includes modern topics like non-parametric curve estimation, bootstrapping, and classification, topics that are usually relegated to follow-up courses. The reader is presumed to know calculus and a little linear algebra. No previous knowledge of probability and statistics is required. Statistics, data mining, and machine learning are all concerned with collecting and analysing data.

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All of Statistics: A Concise Course in Statistical Inference (Springer Texts in Statistics) By Larry Wasserman Bibliography

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Review

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"This book should be seriously considered as a text for a theoretical statsitics course for non-majors, and perhaps even for majors...The coverage of emerging and important topics is timely and welcomed...you should have this book on your desk as a reference to nothing less than 'All of Statistics.'" *Biometrics, December 2004*

"Although *All of Statistics* is an ambitious title, this book is a concise guide, as the subtitle suggests....I recommend it to anyone who has an interest in learning something new about statistical inference. There is something here for everyone." *The American Statistician, May 2005*

"As the title of the book suggests, 'All of Statistics' covers a wide range of statistical topics. … The number of topics covered in this book is vast … . The greatest strength of this book is as a first point of reference for a wide range of statistical methods. … I would recommend this book as a useful and interesting introduction to a large number of statistical topics for non-statisticians and also as a useful reference book for practicing statisticians." (Matthew J. Langdon, Journal of Applied Statistics, Vol. 32 (1), January, 2005)

"This book was written specifically to give students a quick but sound understanding of modern statistics, and its coverage is very wide. … The book is extremely well done … ." (N. R. Draper, Short Book Reviews, Vol. 24 (2), 2004)

"This is most definitely a book about mathematical statistics. It is full of theorems and proofs … . Presuming no previous background in statistics … this certainly would be my choice of textbook if I was required to learn mathematical statistics again for a couple of semesters." (Eric R. Ziegel, Technometrics, Vol. 46 (3), August, 2004)

"The author points out that this book is for those who wish to learn probability and statistics quickly … . this book will serve as a guideline for instructors as to what should constitute a basic education in modern statistics. It introduces many modern topics … . Adequate references are provided at the end of each chapter which the instructor will be able to use profitably … ." (Arup Bose, Sankhya, Vol. 66 (3), 2004)

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From the Back Cover

This book is for people who want to learn probability and statistics quickly. It brings together many of the main ideas in modern statistics in one place. The book is suitable for students and researchers in statistics, computer science, data mining and machine learning.

This book covers a much wider range of topics than a typical introductory text on mathematical statistics. It includes modern topics like nonparametric curve estimation, bootstrapping and classification, topics that are usually relegated to follow-up courses. The reader is assumed to know calculus and a little linear algebra. No previous knowledge of probability and statistics is required. The text can be used at the advanced undergraduate and graduate level.

Larry Wasserman is Professor of Statistics at Carnegie Mellon University. He is also a member of the Center for Automated Learning and Discovery in the School of Computer Science. His research areas include nonparametric inference, asymptotic theory, causality, and applications to astrophysics, bioinformatics, and genetics. He is the 1999 winner of the Committee of Presidents of Statistical Societies Presidents' Award and the 2002 winner of the Centre de recherches mathematiques de Montreal–Statistical Society of Canada Prize in Statistics. He is Associate Editor of *The Journal of the American Statistical Association* and *The Annals of Statistics*. He is a fellow of the American Statistical Association and of the Institute of Mathematical Statistics.

About the Author
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