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Casella and Berger was used as the first year text for my stats graduate program. It provides a comprehensive introduction to probability theory (without a measure theoretic approach) along with hypothesis testing. It also provides both a frequentist and Bayesian perspective, though the focus is skewed towards the former.

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Statistical inference is the process of using data analysis to deduce properties of an underlying distribution of probability. Inferential statistical analysis infers properties of a population, for example by testing hypotheses and deriving estimates. It is assumed that the observed data set is sampled from a larger population. Inferential statistics can be contrasted with descriptive statistics. Descriptive statistics is solely concerned with properties of the observed data, and it does not re

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Description. This is a course about making inference using statistics, or functions of observed data: this includes the (point and interval) estimation of uncertain parameters and the testing of statistical hypotheses. All three contemporary paradigms of inference (Likelihood, Classical, Bayesian) are presented and compared; traditional properties of estimators (bias, consistency, efficiency, sufficiency, etc.) and tests (size, power, probability) are considered in detail.

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Statistical modeling and inference depend on the mathematical theory of probability, and solving practical problems usually requires integration or optimization in several dimensions, either analytically or numerically. Thus this course requires a solid mathematical background: multivariate calculus at the level of Duke's MTH212or MTH222and linear

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