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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 mathématiques de Montréal–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.

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This text provides the reader with a single book where they can find accounts of a number of up-to-date issues in nonparametric inference. The book is aimed at Masters or PhD level students in statistics, computer science, and engineering. It is also suitable for researchers who want to get up to speed quickly on modern nonparametric methods. It covers a wide range of topics including the bootstrap, the nonparametric delta method, nonparametric regression, density estimation, orthogonal function methods, minimax estimation, nonparametric confidence sets, and wavelets. The book's dual approach includes a mixture of methodology and theory.

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This book builds theoretical statistics from the first principles of probability theory. Starting from the basics of probability, the authors develop the theory of statistical inference using techniques, definitions, and concepts that are statistical and are natural extensions and consequences of previous concepts. Intended for first-year graduate students, this book can be used for students majoring in statistics who have a solid mathematics background. It can also be used in a way that stresses the more practical uses of statistical theory, being more concerned with understanding basic statistical concepts and deriving reasonable statistical procedures for a variety of situations, and less concerned with formal optimality

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statistical models to study problems in business, economics, and the social sciences, as well as on how to interpret the results from statistical analyses. The book will be useful to students who are interested in rigorous applications of statistics to problems in business, economics and the social sciences, as well as students who have studied statistics in the past, but need a more solid grounding in statistical techniques to further their careers. Jacco Thijssen is professor of finance at the University of York, UK. He holds a PhD in mathematical economics from Tilburg University, Netherlands. His main research interests are in applications of optimal stopping theory, stochastic calculus, and game theory to problems in economics and finance. Professor Thijssen has earned several awards for his statistics

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The text gives a concise introduction into fundamental concepts in statistics. Chapter 1: Short exposition of probability theory, using generic examples. Chapter 2: Estimation in theory and practice, using biologically motivated examples. Maximum-likelihood estimation is covered, including Fisher information and power computations. Methods for calculating confidence intervals and robust alternatives to standard estimators are given. Chapter 3: Hypothesis testing with emphasis on concepts, particularly type-I, type-II errors, and interpreting test results. Several examples are provided. T-tests are used throughout, followed by important other tests and robust/nonparametric alternatives.

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Multiple testing is discussed in more depth, and combination of independent tests is explained. Chapter 4: Linear regression, with computations solely based on R. Multiple group comparisons with ANOVA are covered together with linear contrasts, again using R for computations.

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