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Empirical processes with applications to statistics

Shorack, Galen R., author

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Abstrak

Originally published in 1986, this valuable reference provides a detailed treatment of limit theorems and inequalities for empirical processes of real-valued random variables. It also includes applications of the theory to censored data, spacings, rank statistics, quantiles, and many functionals of empirical processes, including a treatment of bootstrap methods, and a summary of inequalities that are useful for proving limit theorems. At the end of the Errata section, the authors have supplied references to solutions for 11 of the 19 Open Questions provided in the book's original edition.