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***This is the first half of a text  
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***mathematical statistics at the senior/graduate level for those who need a strong background in statistics as an essential tool in their career. To study this text, the reader needs a thorough***

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***familiarity with calculus including such things as Jacobians and series but somewhat less intense familiarity with matrices including quadratic forms and eigenvalues. For***

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***convenience, these lecture notes were divided into two parts: Volume I, Probability for Statistics, for the first semester, and Volume II, Statistical Inference, for the second. We suggest that the***

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***following distinguish this text from other introductions to mathematical statistics. 1. The most obvious thing is the layout. We have designed each lesson for the***

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***(U.S.) 50 minute class; those who study independently probably need the traditional three hours for each lesson. Since we have more than (the U.S. again) 90 lessons, some choices***

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***have to be made. In the table of contents, we have used a \* to designate those lessons which are "interesting but not essential" (INE) and may be omitted from a general***

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***course; some exercises and proofs in other lessons are also "INE". We have made lessons of some material which other writers might stuff into appendices. Incorporating this freedom***



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***of choice has led to some redundancy, mostly in definitions, which may be beneficial.***

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***analysis and topology.  
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the notation and basic  
results needed are  
presented in an initial  
chapter on probability, so  
prior knowledge of these***

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***topics is not essential. The presentation is designed to expose students to as many of the central ideas and topics in the discipline as possible, balancing various approaches to inference as***

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thinking, for the last few years that the book needed not only a thorough revision but rather a substantial rewriting. They now take great pleasure in presenting to the readers the twelfth, thoroughly revised and enlarged, Golden Jubilee edition of the book. The subject-matter in the entire

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book has been re-written in the light of numerous criticisms and suggestions received from the users of the earlier editions in India and abroad. The basis of this revision has been the emergence of new literature on the subject, the constructive feedback from students and teaching fraternity,

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as well as those changes that have been made in the syllabi and/or the pattern of examination papers of numerous universities. Some prominent additions are given below:

1. Variance of Degenerate Random Variable
2. Approximate Expression for Expectation and Variance
- 3.

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and hypothesis testing. It is intended for undergraduates following courses in statistics but is also suitable preparatory reading for some postgraduate courses. It is assumed that the reader has completed an introductory course which covered probability, random variables,



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