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Peter J. Bickel is a professor emeritus in the Department of Statistics and a professor in the Graduate School at the University of California, Berkeley. Dr. Bickel is a member of the American Academy of Arts and Sciences and the National Academy of Sciences. He has been a Guggenheim Fellow and MacArthur Fellow, a recipient of the COPSS Presidents' Award, and president of the Bernoulli ...

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Volume I, second edition, Prentice Hall. This book covers material from Chapters 1-6 and Chapter 10 of the first edition, but with more emphasis on nonparametric and semiparametric models and on function-valued parameters.

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A good complementary text is Probability and Statistics (P&S), by DeGroot, which gives basics about many of the topics expanded on in Mathematical Statistics. About 5-6 people in my class ended up buying P&S to supplement MS, and all those I talked to agreed P&S was better for introducing topics.

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