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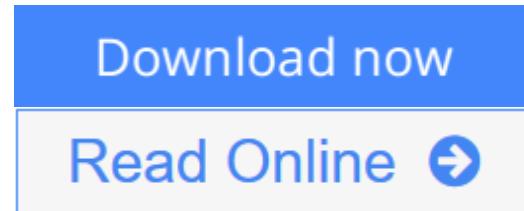
By Larry Wasserman

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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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Editorial Review

Review

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"Overall, I enjoyed reading this book very much. I like Wasserman's intuitive explanations and careful insights into why one path or approach is taken over another. Most of all, I am impressed with the wealth of information on the subject of asymptotic nonparametric inferences." (Stergios B. Fotopoulos for Technometrics, 49:1, February 2007)

"The intention of this book is to give a single source with brief accounts of modern topics in nonparametric inference. … The text is a mixture of theory and applications, and there are lots of examples … . The text is also illustrated with many informative figures. … this book covers many topics of modern nonparametric methods, with focus on estimation and on the construction of confidence sets. It should be a useful reference for anyone interested in the theories and methods of this area." (Andreas Karlsson, Statistical Papers, 48, 2006)

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"This is a nicely written textbook oriented mainly to master level statistics and computer science students. The author provides wide a coverage of modern nonparametric methods … . the key ideas and basic proofs are carefully explained. Bibliographic remarks point the reader to references that contain further details. Each chapter is finished with useful exercises … . The book is also suitable for researchers in statistics, machine learning, and data mining." (Oleksandr Kukush, Zentralblatt MATH, Vol. 1099 (1), 2007)

From the Back Cover

The goal of this text is to provide the reader with a single book where they can find a brief account of many, modern topics in nonparametric inference. The book is aimed at Master's level or Ph.D. 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.

This text 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 has a mixture of methods and theory.

Larry Wasserman is Professor of Statistics at Carnegie Mellon University and a member of the Center for Automated Learning and Discovery in the School of Computer Science. His research areas include nonparametric inference, asymptotic theory, multiple testing, 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 Montreal-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. He is the author of All of Statistics: A Concise Course in Statistical Inference (Springer, 2003).

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