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All of Statistics: A Concise Course in Statistical Inference Author: Larry Wasserman Published by Springer New York ISBN: 978-1-4419-2322-6 DOI: 10.1007/978-0-387-21736-9

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Errata (last updated April 3 2013) In pdf (For first printing) In pdf (For second printing) R stuff . Here is a bunch of undocumented R code for the book. I plan to fix it up and document it. Right now, it is very rough.

All of Statistics

Taken literally, the title "All of Statistics" is an exaggeration. But in spirit, the title is apt, as the book does cover a much broader range of topics than a typical introductory book on mathematical statistics. This book is for people who want to learn probability and statistics quickly.

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And once it clicks, it's great to come back to the concise theorems of probability laid out in chapter one and continue on. If the book took the time to explain the intuition behind every concept, it would be 2000 pages long. So this book isn't magic.

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