

examples. There are formulas, calculations, and graphics, so that plenty of assistance is provided, irrespective of how one gets to grips with the subject in the easiest possible way. Many years of teaching has been put down on paper.

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### **Statistical Inference: The Minimum Distance Approach**

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*Readership:* Statisticians, engineers, and information scientists.

In parametric statistical modelling, one seeks that member of a family of distributions which is closest to the data in some sense. Possibly the most common approach is maximum likelihood. Maximum likelihood estimators have very neat and well developed theory with attractive properties, as well as, often, relative computational convenience, but they do assume that the correct model form is used. If this assumption is wrong, then other aspects, such as robustness, become relevant, and minimum distance estimators can be robust to model misspecification. Furthermore, computational advances over the past few decades have meant that arithmetic convenience is no longer a pressing virtue, so that minimum distance estimators also become practically feasible.

This book describes the theory of minimum distance estimators, including weighted maximum likelihood estimators. It does include real data examples, but the emphasis is on the mathematical and theoretical properties. The bulk of the book discusses chi-squared type distances, but there is also some discussion of the density power divergence, goodness of fit tests, and of applications in information theory and engineering. Both discrete and continuous models are covered. The mathematical level makes it suitable for new postgraduates in statistics. It does not assume a measure theoretic background.

The book is an excellent and thorough outline of work in the area. It would provide an ideal volume for someone who plans to undertake research in the area.

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