All of Statistics: A Concise Course in Statistical Inference

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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. It is suitable for graduate or advanced undergraduate students in computer science, mathematics, statistics, and related disciplines. The book includes modern topics like nonparametric curve estimation, bootstrapping, and clas- sification, topics that are usually relegated to follow-up courses. The reader is presumed to know calculus and a little linear algebra. No previous knowledge of probability and statistics is required. Statistics, data mining, and machine learning are all concerned with collecting and analyzing data. For some time, statistics research was con- ducted in statistics departments while data mining and machine learning re- search was conducted in computer science departments. Statisticians thought that computer scientists were reinventing the wheel. Computer scientists thought that statistical theory didn't apply to their problems. Things are changing. Statisticians now recognize that computer scientists are making novel contributions while computer scientists now recognize the generality of statistical theory and methodology. Clever data mining algo- rithms are more scalable than statisticians ever thought possible. Formal sta- tistical theory is more pervasive than computer scientists had realized.

All of Statistics: A Concise Course in Statistical Inference Details

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Xingda Wang says

I learnt Statistics for 2 - 3 times in campus, but I still find this book is too hard, not suitable for beginner, some of the symbols in the theorem come from nowhere, and some of the definition needs further explanation. I can understand until chapter 7, but the symbols already beyond I can remember or understand.

Elise says

Great if you like statistics, painful if you don't...

Juliusz Gonera says

A bit harsh for an introduction, requires mathematical maturity. Great reference though.

Michiel says

Very good reference on notions on probability, statistics and machine learning. Not ideal to learn the matter from scratch, but ideal to refresh and supplement your knowledge when you do a PhD.

Darin says

The author states that he wrote the book to help get engineering students up to speed. The topics and depth are in line with what one would expect from a mathematical statistics book. It's a good book for finding out what is out there, but most discussions are too brief for most people to learn the material from this book.

Ilknur says

A must have

Mahdi Dibaiee says

Not a good one for getting started, very formal and less intuitive.

Terran M says

From the title, one expects this book to be comprehensive and encyclopedic, but I found the opposite to be the case. This is a very mathematical rapid-survey of statistics which does not explain how to actually do any of the things that a working engineer or scientist would need to do.

I think the audience of this book is "mathematicians who find books with more equations than text to be comfortable and easy to learn from, who also know nothing about statistics and want a quick survey of the field, and who will use statistics to prove theorems and write papers instead of actually calculating anything." This book is completely unsuitable for engineers; for those I would recommend Baclawski and then Diez.

afloatingpoint says

10/15/2015: So far, this is a really good book with comprehensive material, simple examples, rich problems, and most importantly easy to understand.

12/8/2015: I like everything about this book, except the title. It may receive some complaints about not discussing in depth some topics, but one can always go look up and read more on their topics of interest. Nonetheless, this is a very well written book!

M?nh Tài says

Many formulas, little inspration.

David says

The material covered in this book is not covered in sufficient depth to understand it unless you have covered once already. That said this book is a great reference: collections of useful theorems and properties.