Series Approximation Methods in Statistics (Lecture Notes in Statistics)

John E. Kolassa

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This revised book presents theoretical results relevant to Edgeworth and saddlepoint expansions to densities and distribution functions. It provides examples of their application in some simple and a few complicated settings, along with numerical, as well as asymptotic, assessments of their accuracy. Variants on these expansions, including much of modern likelihood theory, are discussed and applications to lattice distributions are extensively treated.

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