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This is the first text in a generation to re-examine the purpose of the mathematical statistics course. The book's approach interweaves traditional topics with data analysis and reflects the use of the computer with close ties to the practice of statistics.

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Mathematical statistics is the application of probability theory, a branch of mathematics, to statistics, as opposed to techniques for collecting statistical data. Specific mathematical techniques which are used for this include mathematical analysis, linear algebra, stochastic analysis, differential equations, and measure theory.

Mathematical statistics - Wikipedia

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Gelman's Bayesian Data Analysis is another good read, if you have the mathematical background. The book contains quite a bit of basic theory, but it does a very good job of explaining the model building process, and you should definitely have a solid grasp of Bayesian statistics if you want to do any kind of applied modelling.

[Q] Recommendations for books and courses on data analysis ...

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