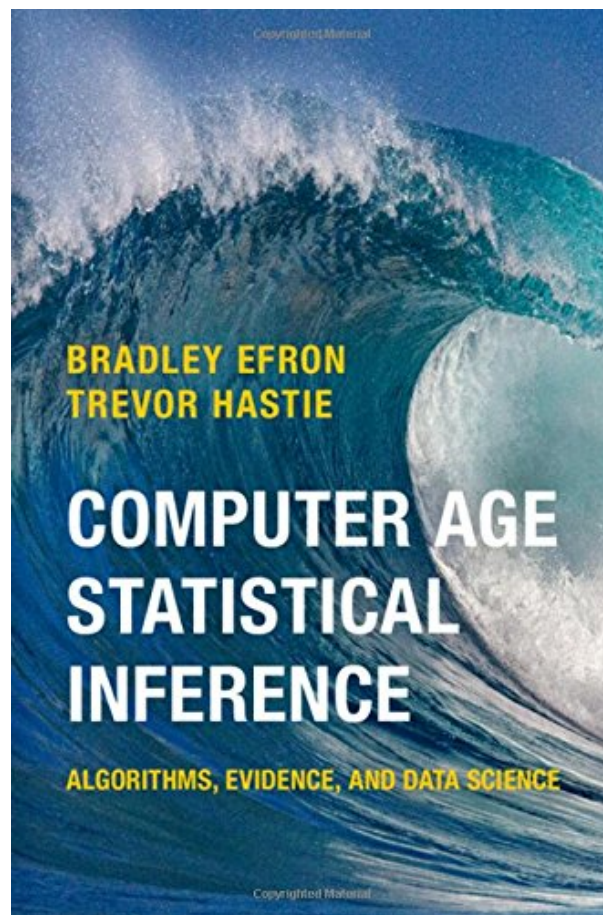
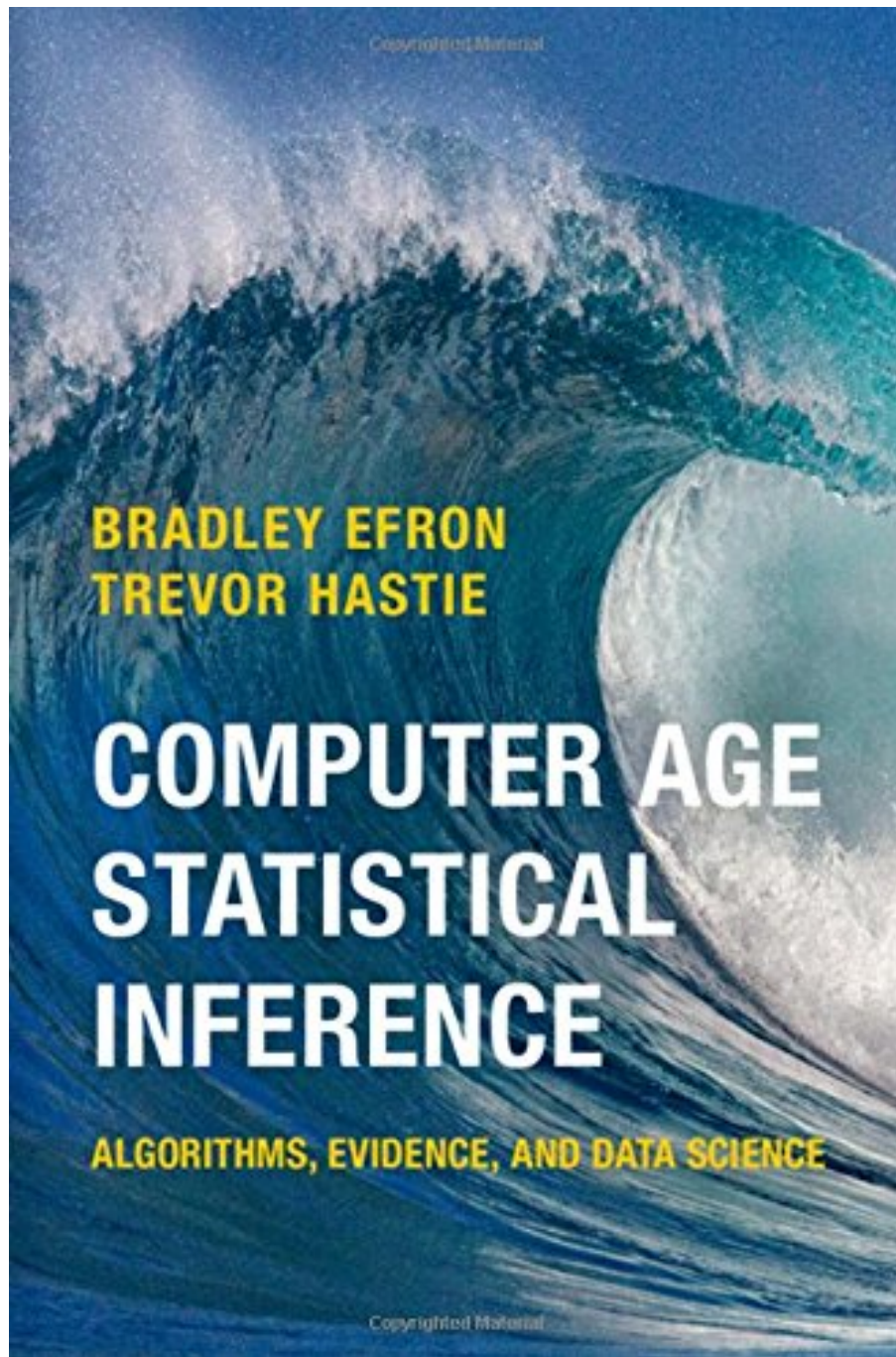


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Interesting, but too much overlap with their other books

By MsCurious

Their previous books include:

An Introduction to the Bootstrap (Chapman & Hall/CRC Monographs on Statistics & Applied Probability)

Large-Scale Inference: Empirical Bayes Methods for Estimation, Testing, and Prediction (Institute of Mathematical Statistics Monographs)

The Elements of Statistical Learning: Data Mining, Inference, and Prediction, Second Edition (Springer Series in Statistics)

Statistical Learning with Sparsity: The Lasso and Generalizations (Chapman & Hall/CRC Monographs on Statistics & Applied Probability)

Roughly 50% of the book consists of abridged topics from the above. In particular, most of part III is machine learning topics that are presented better in Hastie's books. The deep learning chapter is just too brief to be useful. I wish they cut these out and only included new insights.

Part I and some chapters from II and III are new. The comments about frequentist and Bayesian inference are illustrative. Same for James-Stein estimator. I was hoping for an update on bootstrap, but it's the same material, just with new presentation and simpler examples. All of this makes reading the book worthwhile.

The level of difficulty is similar to their other books. There are many examples and illustrations, but more could have been included for Bayesian multiple testing.

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