

Some Bibliography

Inevitably, one of the first questions raised by students in Econ 574 is, “Can you suggest some other references which might be helpful for background reading?” I am usually reluctant to do this because there is, inevitably, some question about guessing an appropriate level for the supplementary material. To circumvent this problem I have tried to assemble some references which span a reasonably wide range of levels. The references are subdivided into the two traditional categories: Probability and Statistics. Within these categories they are listed in order of approximate difficulty. The references range from what might be somewhat disparagingly called “statistics appreciation” to the very high-brow. There is always a tendency to believe that there is a “magic book” which, even when read superficially, will provide all of the wisdom of the ages. In my experience it is always better to find a book that seems slightly *below* your comfort level and then try to conscientiously read it – by which I mean fill in the details of the arguments along the way and do a reasonable selection of the problems.

There are a variety of books written by and for econometricians that I have recommended in past years for this course. This year I’m going to suggest something different. There often seems to be a rather abrupt transition from Applied Econometrics (508) to Econometric Theory (574). So I thought what might be most useful is a book that smoothed the transition; one that covered some of the same territory as 508, but added some topics of current interest that I failed to cover in 508. Ideally, these topics would have saliency in recent empirical applications in economics, and might provide a starting point for a 574 term paper. There are two new books that I think fills this niche nicely and as a side benefit are fun to read.

1. Angrist, J.D. and Pischke, J.-S. (2008), *Mostly Harmless Econometrics*, Princeton U. Press.
2. Freedman, D.A. (2009) *Statistical Models: Theory and Practice* Cambridge U. Press.

I would also encourage you to develop your R language skills. On this

front there are a few public domain “texts” that are quite good. I particularly like the following two volumes by Pat Burns. Both are freely available from the web.

1. Burns, P. (2009) S Poetry, <http://www.burns-stat.com/pages/Spoetry/Spoetry.pdf>
2. Burns, P. (2009) The R Inferno, http://www.burns-stat.com/pages/Tutor/R_inferno.pdf

Probability

1. Chung, K.L. (1979), *Elementary Probability Theory*, Springer-Verlag.
2. Whittle, P. (1970), *Probability via Expectation*, Springer-Verlag.
3. Breiman, L. (1968), *Probability* (Siam reprint 1992).
4. Chung, K.L. (1974), *A Course in Probability Theory*, Academic Press.
5. Williams, D. (1991), *Probability with Martingales*, Cambridge.
6. Billingsley, P. (1979), *Probability and Measure*, Wiley.
7. Pollard, D. (1984), *Convergence of Stochastic Processes*, Springer-Verlag.
8. Pollard, D. (2002), *User’s Guide to Measure Theoretic Probability*, Cambridge..

Statistics

1. Knight, K. *Mathematical Statistics*, Chapman-Hall.
2. Bickel, P. and K. Doksum (1977), *Mathematical Statistics*, Holden-Day.
3. Welsh, A. H. (1996), *Aspects of Statistical Inference*, Wiley.
4. Cox, D.R. and D.V. Hinkley (1974), *Theoretical Statistics*, Chapman-Hall.
5. McCullagh, and P. Nelder, J.A. (1989), *Generalized Linear Models*, Chapman-Hall.
6. Serfling, R. J. (1980), *Approximation Theorems of Mathematical Statistics*, Wiley.
7. Lehmann, E. (1983), *Theory of Point Estimation*, Wiley.
8. Wasserman, L. (2006) *All of Nonparametric Statistics*, Springer.

9. Aalen, O.O., O. Borgan, and H.K. Gjessing, *Survival and Event History Analysis*, Springer.
10. van der Vaart, A.W. (1998), *Asymptotic Statistics*, Cambridge.
11. Hajek, J. and Sidak, Z. (1967), *Theory of Rank Tests*, Academic Press.