

Statistical Methods I
(Advanced level course, 7.5 ECTS)
Autumn 2011

Selected Readings for Part I (Statistical Philosophy - Perspectives on Statistical Inference)
(Note: not all may be covered during the meetings. We will focus on a shorter list)

1. Cox, D. R. and Hinkley, D. V. (1974), Theoretical Statistics (Chapter 2: Some General Concepts pp. 11-58)
2. Ghilagaber, G. (2011), Lecture Notes on Likelihood and Sufficiency. Department of Statistics, Stockholm University.
3. An example of Simpson's paradox (Table on page 79 of The New York Times Magazine, 11 March 1979)
4. Efron, B. (1995), The Statistical Century. Royal Statistical Society News 22 (January 1995, later published in 2002)
5. Efron, B. (1998) R.A.Fisher in the 21st Century, *Statistical Science*, 13:2, 95-114
6. Pedersen, J. G. (1978) Fiducial Inference, *International Statistical Review*, 46:2, 147-170.
7. Schervish, M. J. (1996) P values: What they are and what they are not, *The American Statistician*, 50:3, 203-206
8. Lavine, M. and Schervish, M.J. (1999) Bayes Factors: What they are and what they are not, *The American Statistician*, 53:2, 119-122
9. Thompson, B. (2006) Critique of p-Values, *International Statistical Review*, 74:1, 1-14.
10. Lindsey, J. K. (1999) Some statistical heresies (with discussion), *The Statistician*, 48:1, 1-40.
11. Royall, M. R. (1986) The effect of sample size on the meaning of significance tests, *The American Statistician*, 40:4, 313-315
12. Edwards, A. W. F (1973) The Likelihood Treatment of Linear Regression, *Biometrika*, 60:1, 73-77.
13. Bjornstad, J. F. (1990) Predictive Likelihood: A Review (with discussion). *Statistical Science*, 5:2, 242-265
14. Owen, A. B. (1988) Empirical Likelihood Ratio Confidence Intervals for a Single Functional, *Biometrika*, 75:2, 237-249.
15. Basu, D. (1980) Randomization Analysis of Experimental Data: The Fisher Randomization Test (with discussion). *Journal of the American Statistical Association*, 75 (371), 575-595.
16. Durbin (1970) On Birnbaum's Theorem on the Relation between Sufficiency, Conditionality and Likelihood, *Journal of the American Statistical Association*, 65, 395-398.