STATISTICAL METHODS FOR SURVIVAL DATA ANALYSIS, 3rd edition. E.T. Lee and J.W. Wang. Hoboken, New Jersey: Wiley, 2003, pp. xii + 513, £60.50.

Contents:



SEMIPARAMETRIC REGRESSION. D. Ruppert, M.P. Wand and R.J. Carroll. Cambridge University Press, 2003, pp. xvi + 386, £70.00/US$100.00 Cloth; £29.95/US$45.00 Paper.

Contents:



Readership: Academic (researchers and postgraduate students in Statistics, Economics, Finance); Users of Statistics (Industry, Medical Research, ...)

In their preface, the authors say that the book is suitable for several audiences. These include those with 'only a moderate background in regression', those 'who have a good working knowledge of linear models', and 'experts on smoothing'. This might seem to be a little ambitious, but there is a lot of material here and it is very sympathetically presented. As the authors say, this is a user-friendly book, with lots of graphs and pictures, and examples and case studies from a variety of fields.

Most chapters have Bibliographical Notes at the end, and the earlier ones also have a Summary of Formulae. Computation is dealt with in Appendix B, where the matrix formulae are given first and then S-Plus and Matlab code. Some software is also referred to, including S-Plus functions and SAS procedures.

I would recommend this book to anyone interested in the field. It is very readable, informative without being heavy, and (excellent news) comes in a paperback version as well as hardback.


Imperial College of Science, Technology and Medicine
London, U.K. M.J. Crowder






Readership: Mathematical statisticians with interest in nonparametric statistical inference

The book deals with nonparametric goodness-of-fit testing problems from the literature of the past twenty years. The setting is based on the asymptotic variant of the minimax approach. The key element is the construction of asymptotically least favourable priors for a wide class of nonparametric testing problems. The method leads to various types of asymptotically optimal tests. The problems are studied within Gaussian models. It is a theoretical book with mathematical results rather than solutions to applied problems in engineering or medicine. The proofs of the theorems are very detailed and many details are in the appendix of more than one hundred pages.


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NONPARAMETRIC STATISTICAL INFERENCE, 4th edition, revised and expanded. J.D. Gibbons and S. Chakraborti. New York: Dekker, 2003, pp. xxiv + 645, US$195.00.

Contents: