统计学（理学）博士

新生必读书目：

(1)《The Elements of Statistical Learning: Data Mining, Inference, and Prediction》，Guilherme J. M. Rosa 编著 , Blackwell

(2)《Multivariate Statistics: High-Dimensional and Large-Sample Approximations》，Fujikoshi Yasunori, Ulyanov Vladimir V, Shimizu Ryoichi 编著, John Wiley & Sons

(3)《Nonparametric and Semiparametric Models》, Wolfgang Härdle，Springer

(4)《统计学习方法》，李航，清华大学出版社

(5)《神经网络与深度学习》，Michael Nielsen（电子书）

(6)《Pattern Recognition and Machine Learning》，Christopher Bishop, Springer

(7)《Weak Convergence and Empirical Processes》，Aad van der vaart，Jon Wellner 编著，Springer

(8)《Dive into Deep Learning》，Aston Zhang, Zachary C. Lipton, Mu Li, Alexander J. Smola 编著（网上公开暂时只有手稿）

(9) 贝叶斯数据分析 第 3 版 英文版 格尔曼等著 Bayesian Data Analysis. 引进版 ISBN: ISBN：9787111525844.

(10) Applied Predictive Modeling. by Max Kuhn and Kjell Johnson 版权已开源。网上有开源版本。http://appliedpredictivemodeling.com/

经典文献推荐：

[1] Nicolai Meinshausen, Peter Bühlmann. Stability selection[J]. Journal of the Royal Statistical Society, 2010, 72(4):417-473.

[2] Koenker R , Bassett G W . Regression Quantiles[J]. Econometrica, 1977, 50:43~61.

[3] Fan J , Zhang Z. Generalized Likelihood Ratio Statistics and Wilks Phenomenon[J]. Annals of Statistics, 2001, 29(1):153-193.

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[11] Using the Propensity Score Method to Estimate Causal Effects: A Review and Practical Guide. By Mingxiang Li. Organizational Research Methods (2012).

[12] https://www.cebma.org/wp-content/uploads/Li-Using-the-Propensity-Score-Method-to-Estimate-Causal-Effects.pdf