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Maximum Probability Estimators and Related Topics

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Maximum Probability Estimators Related Topics Lecture Notes In Mathematics

Johann Pfanzagl



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Probability Theory and Mathematical Statistics with Applications Wilfried Grossmann,J. Mogyoródi,I. Vincze,Wolfgang Wertz,1988-02-29 Proceedings of the 5th Pannonian Symposium Visegrad Hungary May 20 24 1985

Mathematical Statistics Johann Pfanzagl,2017-10-23 This book presents a detailed description of the development of statistical theory In the mid twentieth century the development of mathematical statistics underwent an enduring change due to the advent of more refined mathematical tools New concepts like sufficiency superefficiency adaptivity etc motivated scholars to reflect upon the interpretation of mathematical concepts in terms of their real world relevance Questions concerning the optimality of estimators for instance had remained unanswered for decades because a meaningful concept of optimality based on the regularity of the estimators the representation of their limit distribution and assertions about their concentration by means of Anderson s Theorem was not yet available The rapidly developing asymptotic theory provided approximate answers to questions for which non asymptotic theory had found no satisfying solutions In four engaging essays this book presents a detailed description of how the use of mathematical methods stimulated the development of a statistical theory Primarily focused on methodology questionable proofs and neglected questions of priority the book offers an intriguing resource for researchers in theoretical statistics and can also serve as a textbook for advanced courses in statistic

Asymptotic Efficiency of Statistical Estimators: Concepts and Higher Order Asymptotic Efficiency Masafumi Akahira,Kei Takeuchi,2012-12-06 This monograph is a collection of results recently obtained by the authors Most of these have been published while others are awaiting publication Our investigation has two main purposes Firstly we discuss higher order asymptotic efficiency of estimators in regular situations In these situations it is known that the maximum likelihood estimator MLE is asymptotically efficient in some not always specified sense However there exists here a whole class of asymptotically efficient estimators which are thus asymptotically equivalent to the MLE It is required to make finer distinctions among the estimators by considering higher order terms in the expansions of their asymptotic distributions Secondly we discuss asymptotically efficient estimators in non regular situations These are situations where the MLE or other estimators are not asymptotically normally distributed or where $1/2$ their order of convergence or consistency is not n as in the regular cases It is necessary to redefine the concept of asymptotic efficiency together with the concept of the maximum order of consistency Under the new definition as asymptotically efficient estimator may not always exist We have not attempted to tell the whole story in a systematic way The field of asymptotic theory in statistical estimation is relatively uncultivated So we have tried to focus attention on such aspects of our recent results which throw light on the area

Parametric Statistical Inference Shelemyahu Zacks,2014-05-20 Parametric Statistical Inference Basic Theory and Modern Approaches presents the developments and modern trends in statistical inference to students who do not have advanced mathematical and statistical preparation The topics discussed in the book are basic and common to many fields of statistical

inference and thus serve as a jumping board for in depth study The book is organized into eight chapters Chapter 1 provides an overview of how the theory of statistical inference is presented in subsequent chapters Chapter 2 briefly discusses statistical distributions and their properties Chapter 3 is devoted to the problem of sufficient statistics and the information in samples and Chapter 4 presents some basic results from the theory of testing statistical hypothesis In Chapter 5 the classical theory of estimation is developed Chapter 6 discusses the efficiency of estimators and some large sample properties while Chapter 7 studies the topics on confidence intervals Finally Chapter 8 is about decision theoretic and Bayesian approach in testing and estimation Senior undergraduate and graduate students in statistics and mathematics and those who have taken an introductory course in probability will highly benefit from this book

A Festschrift For Erich L. Lehmann Peter J. Bickel, K. Doksum, J.L. Hodges, 1982-02-01 A collection of essays and articles In honour of Erich L Lehmann's sixty fifth birthday Including works on Vector Autoregressive models Bootstrapping Regression Models Bootstrapping Regression Models and Estimation of the Mean or Total when Measurement Protocols

Statistical Foundations of Econometric Modelling Aris Spanos, 1986-10-30 A thorough foundation in probability theory and statistical inference provides an introduction to the underlying theory of econometrics that motivates the student at an intuitive as well as a formal level

Joint Statistical Papers of Akahira and Takeuchi Masafumi Akahira, Kei Takeuchi, 2003 Masafumi Akahira and Kei Takeuchi have collaborated in research on mathematical statistics for nearly thirty years and have published many articles and papers This volume is a collection of their papers some published in well known and others in lesser known journals The papers cover various fields but the main subject is the theory of estimation asymptotic non regular sequential etc All the papers are theoretical in nature but have implications for applied problems

Recent Results in Estimation Theory and Related Topics Edward J. Dudewicz, Detlef Plachky, Pranab Kumar Sen, 1984

Advances on Theoretical and Methodological Aspects of Probability and Statistics N. Balakrishnan, 2003-04-24 At the International Indian Statistical Association Conference held at McMaster University in Ontario Canada participants focused on advancements in theory and methodology of probability and statistics This is one of two volumes containing invited papers from the meeting The 32 chapters deal with different topics of interest including stochastic processes and inference distributions and characterizations inference Bayesian inference selection methods regression methods and methods in health research The text is ideal for applied mathematicians statisticians and researchers in the field

Multiple Decision Procedures Shanti S. Gupta, S.

Panchapakesan, 2002-01-01 An encyclopaedic coverage of the literature in the area of ranking and selection procedures It also deals with the estimation of unknown ordered parameters This book can serve as a text for a graduate topics course in ranking and selection It is also a valuable reference for researchers and practitioners

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All of Statistics Larry Wasserman, 2004-09-17 This book is for people who want to learn probability and statistics quickly It brings together many of the main ideas in modern statistics in one

place The book is suitable for students and researchers in statistics computer science data mining and machine learning This book covers a much wider range of topics than a typical introductory text on mathematical statistics It includes modern topics like nonparametric curve estimation bootstrapping and classification topics that are usually relegated to follow up courses The reader is assumed to know calculus and a little linear algebra No previous knowledge of probability and statistics is required The text can be used at the advanced undergraduate and graduate level Larry Wasserman is Professor of Statistics at Carnegie Mellon University He is also a member of the Center for Automated Learning and Discovery in the School of Computer Science His research areas include nonparametric inference asymptotic theory causality and applications to astrophysics bioinformatics and genetics He is the 1999 winner of the Committee of Presidents of Statistical Societies Presidents Award and the 2002 winner of the Centre de recherches mathématiques de Montréal Statistical Society of Canada Prize in Statistics He is Associate Editor of The Journal of the American Statistical Association and The Annals of Statistics He is a fellow of the American Statistical Association and of the Institute of Mathematical Statistics

Mathematical Foundations of Infinite-Dimensional Statistical Models Evarist Giné, Richard Nickl, 2021-03-25 In nonparametric and high dimensional statistical models the classical Gauss Fisher Le Cam theory of the optimality of maximum likelihood estimators and Bayesian posterior inference does not apply and new foundations and ideas have been developed in the past several decades This book gives a coherent account of the statistical theory in infinite dimensional parameter spaces The mathematical foundations include self contained mini courses on the theory of Gaussian and empirical processes approximation and wavelet theory and the basic theory of function spaces The theory of statistical inference in such models hypothesis testing estimation and confidence sets is presented within the minimax paradigm of decision theory This includes the basic theory of convolution kernel and projection estimation but also Bayesian nonparametrics and nonparametric maximum likelihood estimation In a final chapter the theory of adaptive inference in nonparametric models is developed including Lepski's method wavelet thresholding and adaptive inference for self similar functions Winner of the 2017 PROSE Award for Mathematics **Selected Papers** Jacob Wolfowitz, 1980 **Statistical Estimation** I.A.

Ibragimov, R.Z. Has'minskii, 2013-11-11 when certain parameters in the problem tend to limiting values for example when the sample size increases indefinitely the intensity of the noise approaches zero etc To address the problem of asymptotically optimal estimators consider the following important case Let X_1, X_2, \dots, X_n be independent observations with the joint probability density $x \in \mathcal{O}$ with respect to the Lebesgue measure on the real line which depends on the unknown parameter $\theta \in \mathcal{C}(\mathcal{R})$ It is required to derive the best asymptotically estimator $\hat{\theta}_n$ of the parameter θ The first question which arises in connection with this problem is how to compare different estimators or equivalently how to assess their quality in terms of the mean square deviation from the parameter or perhaps in some other way The presently accepted approach to this problem resulting from A Wald's contributions is as follows introduce a nonnegative function $w(\theta)$ the loss function

and given two estimators O_f and O_n the estimator for which the expected loss risk $E_{O_n} O_j$ is smallest is called the better with respect to W_n at point 0 here E_{O_n} is the expectation evaluated under the assumption that the true value of the parameter is 0 Obviously such a method of comparison is not without its defects

Anaesthesiologische Probleme in der Gefäßchirurgie P. Revesz, L. Schmetterer, V.M. Zolotarev, 2012-12-06 The first Pannonian Symposium on Mathematical Statistics was held at Bad Tatzmannsdorf Burgenland Austria from September 16th to 21st 1979 The aim of it was to further and intensify scientific cooperation in the Pannonian area which in a broad sense can be understood to cover Hungary the eastern part of Austria Czechoslovakia and parts of Poland Yugoslavia and Romania The location of centers of research in mathematical statistics and probability theory in this territory has been a good reason for the geographical limitation of this meeting About 70 researchers attended this symposium and 49 lectures were delivered a considerable part of the presented papers is collected in this volume Beside the lectures vigorous informal discussions among the participants took place so that many problems were raised and possible ways of solutions were attacked We take the opportunity to thank Dr U Dieter Graz Dr F Konecny Wien Dr W Krieger Göttingen and Dr E Neuwirth Wien for their valuable help in the refereeing work for this volume The Pannonian Symposium could not have taken place without the support of several institutions The Austrian Ministry for Research and Science the State government of Burgenland the Community Bad Tatzmannsdorf the Kurbad Tatzmannsdorf AG the Austrian Society for Information Science and Statistics IBM Austria Volksbank Oberwart Erste Österreichische Spar Cassa and Spielbanken AG Austria The Austrian Academy of Sciences iv made possible the participation in the Symposium for several mathematicians We express our gratitude to all these institutions for their generous help

Harmonic Analysis on Real Reductive Groups V.S. Varadarajan, 2006-11-14 Banach Spaces of Analytic Functions.
J. Baker, C. Cleaver, J. Diestel, 2006-11-15 With contributions by numerous experts **Numerical Treatment of**
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Carmona, M. Vergne, 2006-11-15

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