

*Springer Series in Statistics*

**Lucien Le Cam  
Grace Lo Yang**

**Asymptotics in  
Statistics**

**Some Basic Concepts**

**Second Edition**



Springer

# Asymptotics In Statistics Some Basic Concepts

**Marten H. Wegkamp**



## **Asymptotics In Statistics Some Basic Concepts:**

*Asymptotics in Statistics* Lucien Le Cam, Grace Lo Yang, 2012-12-06 by Sara van de Geer Also we did not include material due to David Donoho and Johnstone and their school We found our selves unprepared to write a distillate of the material We did touch briefly on nonparametrics but not on semiparametrics This is because we feel that the semiparametric situation has not yet been properly structured We hope that the reader will find this book interesting and challenging in spite of its shortcomings The material was typed in LaTeX form by the authors themselves borrowing liberally from the 1990 script by Chris Bush It was reviewed anonymously by distinguished colleagues We thank them for their kind encouragement Very special thanks are due to Professor David Pollard who took time out of a busy schedule to give us a long list of suggestions We did not follow them all but we at least made attempts We wish also to thank the staff of Springer Verlag for their help in particular editor John Kimmel who tried to make us work with all deliberate speed Thanks are due to Paul Smith Te Ching Chen and Ju Yi Yen who helped with the last minute editorial corrections

*Asymptotic Statistics* A. W. van der Vaart, 2000-06-19 This book is an introduction to the field of asymptotic statistics The treatment is both practical and mathematically rigorous In addition to most of the standard topics of an asymptotics course including likelihood inference M estimation the theory of asymptotic efficiency U statistics and rank procedures the book also presents recent research topics such as semiparametric models the bootstrap and empirical processes and their applications The topics are organized from the central idea of approximation by limit experiments which gives the book one of its unifying themes This entails mainly the local approximation of the classical iid set up with smooth parameters by location experiments involving a single normally distributed observation Thus even the standard subjects of asymptotic statistics are presented in a novel way Suitable as a graduate or Master's level statistics text this book will also give researchers an overview of research in asymptotic statistics

*Asymptotic Statistics* Reinhard Höpfner, 2014-01-31 This textbook is devoted to the general asymptotic theory of statistical experiments Local asymptotics for statistical models in the sense of local asymptotic mixed normality or local asymptotic quadraticity make up the core of the book Numerous examples deal with classical independent and identically distributed models and with stochastic processes The book can be read in different ways according to possibly different mathematical preferences of the reader One reader may focus on the statistical theory and thus on the chapters about Gaussian shift models mixed normal and quadratic models and on local asymptotics where the limit model is a Gaussian shift or a mixed normal or a quadratic experiment LAN LAMN LAQ Another reader may prefer an introduction to stochastic process models where given statistical results apply and thus concentrate on subsections or chapters on likelihood ratio processes and some diffusion type models where LAN LAMN or LAQ occurs Finally readers might put together both aspects The book is suitable for graduate students starting to work in statistics of stochastic processes as well as for researchers interested in a precise introduction to this area

*Robust Asymptotic Statistics* Helmut Rieder, 2012-12-06 1 To the king my

lord from your servant Balasi 2 The king should have a look Maybe the scribe who reads to the king did not understand shall I personally show with this tablet that I am sending to the king my lord how the omen was written 3 Really he who has not followed the text with his finger cannot possibly understand it This book is about optimally robust functionals and their unbiased estimators and tests Functionals extend the parameter of the assumed ideal center model to neighborhoods of this model that contain the actual distribution The two principal questions are F Which functional to choose and P Which statistical procedure to use for the selected functional Using a local asymptotic framework we deal with both problems by linking up nonparametric statistical optimality with infinitesimal robustness criteria Thus seemingly separate developments in robust statistics are presented in a unifying way

*Introduction to the Statistics of Poisson Processes and Applications*  
Yury A. Kutoyants, 2023-09-04 This book covers an extensive class of models involving inhomogeneous Poisson processes and deals with their identification i.e. the solution of certain estimation or hypothesis testing problems based on the given dataset These processes are mathematically easy to handle and appear in numerous disciplines including astronomy biology ecology geology seismology medicine physics statistical mechanics economics image processing forestry telecommunications insurance and finance reliability queuing theory wireless networks and localisation of sources Beginning with the definitions and properties of some fundamental notions stochastic integral likelihood ratio limit theorems etc the book goes on to analyse a wide class of estimators for regular and singular statistical models Special attention is paid to problems of change point type and in particular cusp type change point models then the focus turns to the asymptotically efficient nonparametric estimation of the mean function the intensity function and of some functionals Traditional hypothesis testing including some goodness of fit tests is also discussed The theory is then applied to three classes of problems misspecification in regularity MiR corresponding to situations where the chosen change point model and that of the real data have different regularity optical communication with phase and frequency modulation of periodic intensity functions and localization of a radioactive Poisson source on the plane using K detectors Each chapter concludes with a series of problems and state of the art references are provided making the book invaluable to researchers and students working in areas which actively use inhomogeneous Poisson processes

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 statisticc

Interpolation of Spatial Data Michael L. Stein,2012-12-06 Prediction of a random field based on observations of the random field at some set of locations arises in mining hydrology atmospheric sciences and geography Kriging a prediction scheme defined as any prediction scheme that minimizes mean squared prediction error among some class of predictors under a particular model for the field is commonly used in all these areas of prediction This book summarizes past work and describes new approaches to thinking about kriging

**Breakthroughs in Statistics: Foundations and basic theory** Norman Lloyd Johnson,1992 *Mathematical Methods of Statistics* ,2004

The American Statistician ,2006 **Statistica Sinica** ,2006 Data-adaptive Estimation in Causal Inference for Point Treatment Study Yue Wang,2006 **Actas** ,1996 Bibliographic Index ,1994 OSU Statistics Technical Report Ohio State University. Department of Statistics,2003 *Entropy Methods in Statistical Estimation* Marten H. Wegkamp,1998

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identifying problems with the product or service as an example a tester s main duty would focus on quality control and  
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describe the mission and objectives of this organisation please describe a notable career achievement

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