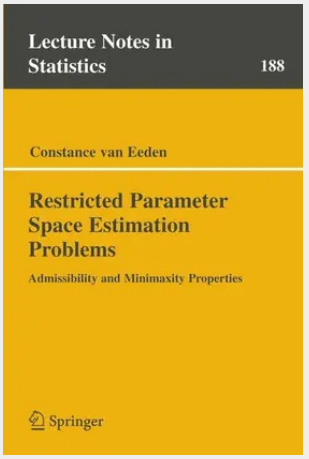
van Eeden

Restricted Parameter Space Estimation Problems

Admissibility and Minimaxity Properties



This monograph is addressed to anyone interested in the subject of restrict- parameter-space estimation, and in particular to those who want to learn, or bring their knowledge up to date, about (in)admissibility and minimaxity problems for such parameter spaces. The coverage starts in the early 1950s when the subject of inference for - stricted parameter spaces began to be studied and ends around the middle of 2004. It presents known, and also some new, results on (in)admissibility and minimaxity for nonsequential point estimation problems in restricted ?ni- dimensional parameter spaces. Relationships between various results are d- cussed and open problems are pointed out. Few complete proofs are given, but outlines of proofs are often supplied. The reader is always referred to the published papers and often results are clari?ed by presenting examples of the kind of problems an author solves, or of problems that cannot be solved by a particular result. The monograph does not touch on the subject of testing hypotheses in - stricted parameter spaces. The latest books on that subject are by Robertson, Wright and Dykstra (1988) and Akkerboom (1990), but many new results in that area have been obtained since. The monograph does have a chapter in which questions about the existence of maximum likelihood estimators are discussed. Some of their properties are also given there as well as some algorithms for computing them. Most of these results cannot be found in the Robertson, Wright, Dykstra book.

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53,49 €
49,99 € (zzgl. MwSt.)

Nicht mehr lieferbar

Artikelnummer: 9780387337470
Medium: Buch
ISBN: 978-0-387-33747-0
Verlag: Springer
Erscheinungstermin: 21.09.2006
Sprache(n): Englisch
Auflage: 2006. Auflage 2006
Serie: Lecture Notes in Statistics
Produktform: Kartoniert
Gewicht: 272 g
Seiten: 168
Format (B x H): 157 x 235 mm

fachmedien.de
WISSEN. EINFACH. FINDEN.

27.11.2026 | 09:32 Uhr

Kundenservice Verlag Dr. Otto Schmidt KG
Neumannstraße 10, 40235 Düsseldorf | kundenservice@otto-schmidt.de | 0221-93738-997 (Inland)