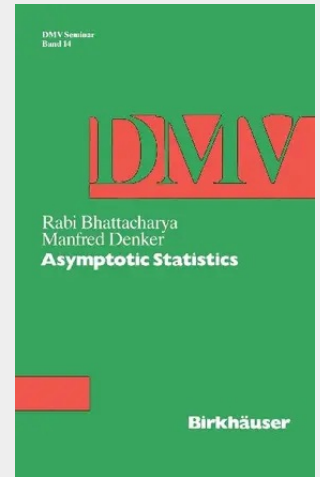


Asymptotic Statistics

These notes are based on lectures presented during the seminar on "Asymptotic Statistics" held at SchloB Reisenburg, Gunzburg, May 29-June 5, 1988. They consist of two parts, the theory of asymptotic expansions in statistics and probabilistic aspects of the asymptotic distribution theory in nonparametric statistics. Our intention is to provide a comprehensive presentation of these two subjects, leading from elementary facts to the advanced theory and recent results. Prospects for further research are also included. We would like to thank all participants for their stimulating discussions and their interest in the subjects, which made lecturing very pleasant. Special thanks are due H. Zimmer for her excellent typing. We would also like to take this opportunity to express our thanks to the Gesellschaft für mathematische Forschung and to the Deutsche Mathematiker Vereinigung, especially to Professor G. Fischer, for the opportunity to present these lectures and to the Birkhäuser Verlag for the publication of these lecture notes. R. Bhattacharya, M. Denker Part I: Asymptotic Expansions in Statistics Rabi Bhattacharya 11 §1. CRAMER-EDGEWORTH EXPANSIONS Let Q be a probability measure on $(\mathbb{R}^k, \mathcal{B})$, $\mathcal{B}$ denoting the Borel sigmafield on $\mathbb{R}^k$. Assume that the s -th absolute moment of Q is finite, (1.1) $P_s := \int |x|^s Q(dx) < \infty$, for some integer $s \geq 3$, and that Q is normalized, (1.2) $\int x_i Q(dx) = 0$ ($1 \leq i \leq k$), $\int x_i x_j Q(dx) = \delta_{ij}$ ($1 \leq i, j \leq k$).

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