

Masafumi Akahira Kei Takeuchi

Non-Regular Statistical Estimation



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Non Regular Statistical Estimation

Johann Pfanzagl



Non Regular Statistical Estimation:

Non-Regular Statistical Estimation Masafumi Akahira, Kei Takeuchi, 2012-12-06 In order to obtain many of the classical results in the theory of statistical estimation it is usual to impose regularity conditions on the distributions under consideration In small sample and large sample theories of estimation there are well established sets of regularity conditions and it is worth while to examine what may follow if any one of these regularity conditions fail to hold Non regular estimation literally means the theory of statistical estimation when some or other of the regularity conditions fail to hold In this monograph the authors present a systematic study of the meaning and implications of regularity conditions and show how the relaxation of such conditions can often lead to surprising conclusions Their emphasis is on considering small sample results and to show how pathological examples may be considered in this broader framework

Non-Regular Statistical Estimation Masafumi Akahira, Kei Takeuchi, 1995-08-18 *Non-regular statistical estimation(II)*, 1986 Contributions to Statistical Estimation in Non-regular Models Alireza Arasteh, 1989

Statistical Estimation for Truncated Exponential Families Masafumi Akahira, 2017-07-26 This book presents new findings on nonregular statistical estimation Unlike other books on this topic its major emphasis is on helping readers understand the meaning and implications of both regularity and irregularity through a certain family of distributions In particular it focuses on a truncated exponential family of distributions with a natural parameter and truncation parameter as a typical nonregular family This focus includes the truncated Pareto distribution which is widely used in various fields such as finance physics hydrology geology astronomy and other disciplines The family is essential in that it links both regular and nonregular distributions as it becomes a regular exponential family if the truncation parameter is known The emphasis is on presenting new results on the maximum likelihood estimation of a natural parameter or truncation parameter if one of them is a nuisance parameter In order to obtain more information on the truncation the Bayesian approach is also considered Further the application to some useful truncated distributions is discussed The illustrated clarification of the nonregular structure provides researchers and practitioners with a solid basis for further research and applications

Non-regular statistical estimation 2, 1986 *Non-regular statistical estimation 2*, 1986

STATISTICAL INFERENCE FOR NON REGULAR FAMILY OF DISTRIBUTIONS (UNIFIED THEORY) Milind B. Bhatt, 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 with respect to the Lebesgue measure on the real line which depends on the unknown parameter $\theta \in \mathcal{R}^1$ 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 T_1 and T_2 the estimator for which the expected loss risk $E w(T_j - \theta)$ is smallest is called the better with respect to w at point θ here E_θ is the expectation evaluated under the assumption that the true value of the parameter is θ Obviously such a method of comparison is not without its defects

Non-regular statistical estimation 2, 1986 **Joint Statistical Papers of Akahira and Takeuchi** Masafumi Akahira, Kei Takeuchi, 2003 This volume consists of 44 joint papers on statistical inference from 1975 to 2001 P vii

Asymptotic Theory of Statistical Estimation in Non-regular Cases, 1979 *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 statistics **Asymptotic Results in Non-regular Estimation** Thomas Polfeldt, 1970 Non-standard Parametric Statistical Inference Russell Cheng, 2017 This research monograph gives a unified view of non standard estimation problems It provides an overall mathematical framework but also draws together and studies in detail a large number of practical problems previously only treated separately offering solution methods and numerical procedures for each *Order Statistics and Their Use in Testing and Estimation: Estimates based on order statistics of samples from various populations* Harman Leon Harter, 1970

Asymptotic theory of statistical estimation in non-regular cases Masafumi Akahira, 1979 *Selected Papers on Probability and Statistics*, 2009 This volume contains translations of papers that originally appeared in the Japanese journal Sugaku The papers range over a variety of topics in probability theory statistics and applications This volume is suitable for graduate students and research mathematicians interested in probability and statistics *CRC Handbook of Tables for the Use of Order Statistics in Estimation* H. Leon Harter, N. Balakrishnan, 1996-02-21 The CRC Handbook of Tables for the Use of Order Statistics in Estimation revises and significantly expands upon the well known Order Statistics and Their Use in Testing and Estimation Volume 2 published in 1970 It brings together tables relating to order statistics from many important

distributions and provides maximum likelihood estimations of their parameters based on complete as well as Type II censored samples This practical reference describes in detail the method of computation used to construct the tables and illustrates their usefulness with practical examples The CRC Handbook of Tables for the Use of Order Statistics in Estimation is easy to use and provides information on order statistics estimation at your fingertips

The Theory and Practice of Econometrics George G. Judge, William E. Griffiths, R. Carter Hill, Helmut Lütkepohl, Tsoung-Chao Lee, 1991-01-16 This broadly based graduate level textbook covers the major models and statistical tools currently used in the practice of econometrics It examines the classical the decision theory and the Bayesian approaches and contains material on single equation and simultaneous equation econometric models Includes an extensive reference list for each topic

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