

Contents

1	Introduction	1
	References.	9
2	Sufficiency	11
2.1	The Intuitive Idea	11
2.2	Exhaustive Statistics	15
2.3	Sufficient Statistics—Sufficient σ -Fields	17
2.4	The Factorization Theorem	19
2.5	Completeness	20
2.6	Minimal Sufficiency	24
2.7	Trivially Sufficient Statistics	26
2.8	Sufficiency and Exponentiality	27
2.9	Characterizations of Sufficiency	35
	References.	38
3	Descriptive Statistics	43
3.1	Introduction	43
3.2	Parameters and Functionals.	44
3.3	Estimands and Estimators	45
3.4	Stochastic Order	49
3.5	Spread	53
3.6	Unimodality; Logconcave Distributions	55
3.7	Concentration	56
3.8	Anderson's Theorem.	59
3.9	The Spread of Convolution Products	62
3.10	Interpretation of Convolution Products	64
3.11	Loss Functions	66
3.12	Pitman Closeness	74
	References.	77

4	Optimality of Unbiased Estimators: Nonasymptotic Theory	83
4.1	Optimal Mean Unbiased Estimators	83
4.2	Bahadur's Converse of the Rao–Blackwell–Lehmann–Scheffé Theorem	88
4.3	Unbiased Estimation of Probabilities and Densities	93
4.4	The Cramér–Rao Bound	95
4.5	Optimal Median Unbiased Estimators	97
4.6	Confidence Procedures	100
	References	102
5	Asymptotic Optimality of Estimators	107
5.1	Introduction	107
5.2	Maximum Likelihood	113
5.3	Convergence of Distributions	129
5.4	Consistency and $\sqrt{n}$ -consistency of Estimator Sequences	137
5.5	Asymptotically Linear Estimator Sequences	145
5.6	Functionals on General Families	155
5.7	Adaptivity	166
5.8	“Regular” Estimator Sequences	174
5.9	Bounds for the Asymptotic Concentration of Estimator Sequences	177
5.10	Regular Convergence and Continuity in the Limit	187
5.11	The Neyman–Pearson Lemma and Applications	189
5.12	Asymptotic Normality: Global and Local	209
5.13	The Convolution Theorem	214
5.14	The Extended Role of Intrinsic Bounds	229
5.15	Local Asymptotic Minimavity	237
5.16	Superefficiency	247
5.17	Rates of Convergence	256
5.18	Second Order Optimality	272
5.19	Asymptotic Confidence Procedures	293
	References	294
	Author Index	305
	Subject Index	311
	Symbol Index	315