Contents

Basic Notation 1

Introduction 3

Chapter I
The Problem of Statistical Estimation 10

1 The Statistical Experiment 10
2 Formulation of the Problem of Statistical Estimation 16
3 Some Examples 24
4 Consistency. Methods for Constructing Consistent Estimators 30
5 Inequalities for Probabilities of Large Deviations 41
6 Lower Bounds on the Risk Function 58
7 Regular Statistical Experiments. The Cramér–Rao Inequality 62
8 Approximating Estimators by Means of Sums of Independent Random Variables 82
9 Asymptotic Efficiency 90
10 Two Theorems on the Asymptotic Behavior of Estimators 103

Chapter II
Local Asymptotic Normality of Families of Distributions 113

1 Independent Identically Distributed Observations 113
2 Local Asymptotic Normality (LAN) 120
3 Independent Nonhomogeneous Observations 123
4 Corollaries for the Model "Signal Plus Noise" 131
5 Observations with an "Almost Smooth" Density 133
6 Multidimensional Parameter Set 139
7 Observations in Gaussian White Noise 143
8 Some Properties of Families of Distributions Admitting the LAN Condition 147
9 Characterization of Limiting Distributions of Estimators 150
10 Anderson's Lemma 155
11 Asymptotic Efficiency under LAN Conditions 158
12 Asymptotically Minimax Risk Bound 162
13 Some Corollaries. Superefficient Estimators 169

Chapter III
Properties of Estimators in the Regular Case 173

1 Maximum Likelihood Estimator 173
2 Bayesian Estimators 178
3 Independent Identically Distributed Observations 184
4 Independent Nonhomogeneous Observations 190
5 Gaussian White Noise 199

Chapter IV
Some Applications to Nonparametric Estimation 214

1 A Minimax Bound on Risks 214
2 Bounds on Risks for Some Smooth Functionals 220
3 Examples of Asymptotically Efficient Estimators 229
4 Estimation of Unknown Density 232
5 Minimax Bounds on Estimators for Density 237

Chapter V
Independent Identically Distributed Observations. Densities with Jumps 241

1 Basic Assumptions 241
2 Convergence of Marginal Distributions of the Likelihood Ratio 246
3 Convergence in the Space $\boldsymbol{D}_0$ 260
4 The Asymptotic Behavior of Estimators 266
5 Locally Asymptotic Exponential Statistical Experiments 276

Chapter VI
Independent Identically Distributed Observations. Classification of Singularities 281

1 Assumptions. Types of Singularities 281
2 Limiting Behavior of the Likelihood Ratio 288
3 Y_{ni} Processes. Singularities of the First and Third Type 297
4 Y_{ni} Processes. Singularities of the Second Type 303
5 Proofs of Theorems 2.1–2.3 309
6 Properties of Estimators 312

Chapter VII
Several Estimation Problems in a Gaussian White Noise 321

1 Frequency Modulation 321
2 Estimation of Parameters of Discontinuous Signals 329
3 Calculation of Efficiency of Maximum Likelihood Estimators 338
4 Nonparameteric Estimation of an Unknown Signal 345
5 Lower Bounds on Nonparametric Estimators 354

Appendix I
Some Limit Theorems of Probability Theory 363

1 Convergence of Random Variables and Distributions in R^k 363
2 Some Limit Theorems for Sums of Independent Random Variables 366
3 Weak Convergence on Function Spaces 369
4 Conditions for the Density of Families of Distributions in $C(F)$ and $C_0(R^k)$ and Criteria for Uniform Convergence 371
5 A Limit Theorem for Integrals of Random Functions 380

Appendix II
Stochastic Integrals and Absolute Continuity of Measures 382

1 Stochastic Integrals over $b(t)$ 382
2 Some Definitions and Theorems of Measure Theory 384
3 Stochastic Integrals over Orthogonal Random Measure 387

Remarks 389

Bibliography 395

Index 401