

Contents

Introduction	1
A Survey of basic theory	
1. Tangent spaces and gradients	2
2. Asymptotic bounds for the concentration of estimator–sequences	4
3. Constructing estimator–sequences	7
4. Estimation in semiparametric models	17
5. Families of gradients	23
6. Estimating equations	35
B Semiparametric families admitting a sufficient statistic	
7. A special semiparametric model	38
8. Mixture models	48
9. Examples of mixture models	53
Example 1	67
Example 2	75
Example 3	82
L Auxiliary results	88
References	106
Notation index	110
Subject index	112