

CONTENTS

0. Introduction	1
0.1. Why asymptotic theory?	1
0.2. The object of a unified asymptotic theory,	2
0.3. Models,	3
0.4. Functionals,	6
0.5. What are the purposes of this book?	8
0.6. A guide to the contents,	10
0.7. Adaptiveness,	14
0.8. Robustness,	16
0.9. Notations,	18
1. The local structure of families of probability measures	22
1.1. The tangent cone $T(P, \mathcal{P})$,	22
1.2. Properties of $T(P, \mathcal{P})$ - properties of $\mathcal{P}$,	27
1.3. Convexity of $T(P, \mathcal{P})$,	28
1.4. Symmetry of $T(P, \mathcal{P})$,	30
1.5. Tangent spaces of induced measures,	31
2. Examples of tangent spaces	33
2.1. 'Full' tangent spaces,	33
2.2. Parametric families,	35
2.3. Families of symmetric distributions,	42
2.4. Measures on product spaces,	47
2.5. Random nuisance parameters,	50
2.6. A general model,	54

3. Tangent cones	57
3.1. Introduction,	57
3.2. Order with respect to location,	58
3.3. Order with respect to concentration,	59
3.4. Order with respect to asymmetry,	60
3.5. Monotone failure rates,	61
3.6. Positive dependence,	62
4. Differentiable functionals	65
4.1. The gradient of a functional,	65
4.2. Projections into convex sets,	69
4.3. The canonical gradient,	71
4.4. Multidimensional functionals,	73
4.5. Tangent spaces and gradients under side conditions,	75
4.6. Historical remarks,	76
5. Examples of differentiable functionals	78
5.1. Von Mises functionals,	78
5.2. Minimum contrast functionals,	80
5.3. Parameters,	83
5.4. Quantiles,	85
5.5. A location functional,	86
6. Distance functions for probability measures	90
6.1. Some distance functions,	90
6.2. Asymptotic relations between distance functions,	91
6.3. Distances in parametric families,	96
6.4. Distances for product measures,	97
7. Projections of probability measures	99
7.1. Motivation,	99
7.2. The projection,	100
7.3. Projections defined by distances,	101
7.4. Projections of measures - projections of densities,	104

7.5.	Iterated projections,	107
7.6.	Projections into a parametric family,	109
7.7.	Projections into a family of product measures,	112
7.8.	Projections into a family of symmetric distributions,	113
8.	Asymptotic bounds for the power of tests	115
8.1.	Hypotheses and co-spaces,	115
8.2.	The dimension of the co-space,	119
8.3.	The concept of asymptotic power functions,	122
8.4.	The asymptotic envelope power function,	125
8.5.	The power function of asymptotically efficient tests,	131
8.6.	Restrictions of the basic family,	135
8.7.	Asymptotic envelope power functions using the Hellinger distance,	141
9.	Asymptotic bounds for the concentration of estimators	150
9.1.	Comparison of concentrations,	151
9.2.	Bounds for asymptotically median unbiased estimators,	154
9.3.	Multidimensional functionals,	157
9.4.	Locally uniform convergence,	163
9.5.	Restrictions of the basic family,	168
9.6.	Functionals of induced measures,	173
10.	Existence of asymptotically efficient estimators for probability measures	177
10.1.	Asymptotic efficiency,	177
10.2.	Density estimators,	179
10.3.	Parametric families,	182
10.4.	Projections of estimators,	184
10.5.	Projections into a parametric family,	188
10.6.	Projections into a family of product measures,	191

11.	Existence of asymptotically efficient estimators for functionals	196
11.1.	Introduction,	196
11.2.	Asymptotically efficient estimators for functionals from asymptotically efficient estimators for probability measures,	197
11.3.	Functions of asymptotically efficient estimators are asymptotically efficient,	199
11.4.	Improvement of asymptotically inefficient estimators,	200
11.5.	A heuristic justification of the improvement procedure,	205
11.6.	Estimators with stochastic expansion,	209
12.	Existence of asymptotically efficient tests	211
12.1.	Introduction,	211
12.2.	An asymptotically efficient critical region,	211
12.3.	Hypotheses on functionals,	212
13.	Inference for parametric families	215
13.1.	Estimating a functional,	215
13.2.	Variance bounds for parametric subfamilies,	218
13.3.	Asymptotically efficient estimators for parametric subfamilies,	220
14.	Random nuisance parameters	226
14.1.	Introduction,	226
14.2.	Estimating a structural parameter in the presence of a known random nuisance parameter,	227
14.3.	Estimating a structural parameter in the presence of an unknown random nuisance parameter,	229
15.	Inference for symmetric probability measures	237
15.1.	Asymptotic variance bounds for functionals of symmetric distributions,	237

15.2.	Asymptotically efficient estimators for functionals of symmetric distributions,	241
15.3.	Symmetry in two-dimensional distributions,	246
16.	Inference for measures on product spaces	249
16.1.	Introduction,	249
16.2.	Variance bounds,	250
16.3.	Asymptotically efficient estimators for product measures,	252
16.4.	Estimators for von Mises functionals,	253
16.5.	A special example,	255
17.	Dependence - independence	258
17.1.	Measures of dependence,	258
17.2.	Estimating measures of dependence,	260
17.3.	Tests for independence,	261
18.	Two-sample problems	265
18.1.	Introduction,	265
18.2.	Inherent relationships between x and y ,	266
18.3.	The tangent spaces,	268
18.4.	Testing for equality,	271
18.5.	Estimation of a transformation parameter,	275
18.6.	Estimation in the proportional failure rate model,	277
18.7.	Dependent samples,	281
19.	Appendix	289
19.1.	Miscellaneous lemmas,	289
19.2.	Asymptotic normality of log-likelihood ratios,	292
References		300
Notation index		311
Author index		312
Subject index		314