

Masafumi Akahira Kei Takeuchi

Non-Regular Statistical Estimation



Springer

Non Regular Statistical Estimation

Christian G. Meyer



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

Theory of Statistical Estimation Masafumi Akahira, 2026-01-22 This book is a reconstruction of Masafumi Akahira's works on statistical estimation and its related fields especially higher order asymptotics and non regular cases with consideration based on information amounts There have been few books on higher order asymptotics and non regular cases but the book helps the reader to understand the meaning and implications of the hierarchical structure of higher order asymptotics and gives some insights into the structure of non regular estimation After the results on the second and third order asymptotic efficiency in the volume entitled Joint Statistical Papers of Akahira and Takeuchi are summarized the positive resolution of the conjecture third order efficiency implies fourth order efficiency of J K Ghosh is described from which the fourth order asymptotic efficiency of the bias adjusted maximum likelihood estimator and the bias adjusted generalized Bayes estimator is shown In non regular situations the maximum order of consistency and the second order asymptotic sufficiency are discussed including the view of loss of information and in regular cases the asymptotic deficiency of asymptotically efficient estimators is stated For a truncated family of distributions the influence of a nuisance parameter on the estimation of the interest parameter is investigated through maximum likelihood estimators Also discussed is the higher order sequential estimation with the Bhattacharyya type bound including the presence of a nuisance parameter In interval estimation a systematic method of the construction of a confidence interval for the difference between means is discussed including the Behrens Fisher type problem and also ordinary Bayesian likelihood ratio and combined Bayesian frequentist type confidence intervals for a positive parameter are provided and compared Further the higher order approximations to percentage points of the non central t distribution and the distribution of a non central t statistic without the normality assumptions are given Finally the large deviation efficiency and large deviation approximations are discussed up to the higher order Masafumi Akahira is Professor Emeritus at the University of Tsukuba He has served as Vice President of the University of Tsukuba and President of the Japan Statistical Society

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 **Contributions to Statistical Estimation in Non-regular Models** Alireza Arasteh, 1989 **Non-regular statistical estimation 2**, 1986 **Asymptotic Theory of Statistical Estimation in Non-regular Cases**, 1979

Asymptotic theory of statistical estimation in non-regular cases Masafumi Akahira, 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.

Algorithmic Learning Theory Osamu Watanabe, Takashi Yokomori, 2007-03-05 This book constitutes the refereed proceedings of the 10th International Conference on Algorithmic Learning Theory (ALT 99) held in Tokyo, Japan, in December 1999. The 26 full papers presented were carefully reviewed and selected from a total of 51 submissions. Also included are three invited papers. The papers are organized in sections on Learning, Dimension, Inductive Inference, Inductive Logic Programming, PAC Learning, Mathematical Tools for Learning, Learning Recursive Functions, Query Learning, and On Line Learning.

An Author and

Permuted Title Index to Selected Statistical Journals ,1970 *Asymptotic Results in Non-regular Estimation* Thomas Polfeldt,1970 **Reports of Statistical Application Research** Nihon Kagaku Gijutsu Renmei,1984 **Joint Statistical Papers Of Akahira And Takeuchi** Masafumi Akahira,Kei Takeuchi,2003-08-13 Masafumi Akahira and Kei Takeuchi have collaborated in research on mathematical statistics for nearly thirty years and have published many articles and papers This volume is a collection of their papers some published in well known and others in lesser known journals The papers cover various fields but the main subject is the theory of estimation asymptotic non regular sequential etc All the papers are theoretical in nature but have implications for applied problems Asymptotic Theory of Statistical Estimation Masafumi Akahira,1991 *Contributions to the Estimation of Nonregular Functionals* Jianqing Fan,1989 Non-standard Rank Tests Arnold Janssen,David M. Mason,1990

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