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Some thoughts on Le Cam's statistical decision theory

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(Submitted on 19 Jul 2011)

The paper contains some musings about the abstractions introduced by Lucien Le Cam into the asymptotic theory of statistical inference and decision theory. A short, self-contained proof of a key result (existence of randomizations via convergence in distribution of likelihood ratios), and an outline of a proof of a local asymptotic minimax theorem, are presented as an illustration of how Le Cam's approach leads to conceptual simplifications of asymptotic theory.

Comments:	Unpublished paper written in 2000, shortly after Le Cam's death. "In correspondence during the summer of 1990, I discussed some of the ideas appearing in this paper with Lucien Le Cam. Even when he disagreed with my suggestions, or when I was "discovering" results that were already in his 1986 book or earlier work, he was invariably gracious, encouraging and helpful."
Subjects:	**Statistics Theory (math.ST)**; Probability (math.PR)
Cite as:	**arXiv:1107.3811** [math.ST]
	(or **arXiv:1107.3811v1** [math.ST] for this version)

Submission history

From: David Pollard [view email]

[v1] Tue, 19 Jul 2011 19:18:44 GMT (80kb)

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