

论文

ON THE SMALLEST POSSIBLE ASYMPTOTICALLY EFFICIENT VARIANCE IN SEMIPARAMETRIC MODELS

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摘要 In this paper, the author gives a sufficient and necessary condition under which is the smallest possible asymptotic variance for regular estimators of β given by Schick (1986), and gives an example to explain a negative conclusion.

关键词 [Semiparametric models, the smallest poss](#)

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Key words [Semiparametric models](#) [the smallest possible asymptotically efficient variance](#)

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