Unbiased risk estimation and scoring rules

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(Submitted on 11 May 2011)

Stein unbiased risk estimation is generalized twice, from the Gaussian shift model to nonparametric families of smooth densities, and from the quadratic risk to more general divergence type distances. The development relies on a connection with local proper scoring rules.

Comments:	This is the author's version of a work that was accepted for publication in Comptes rendus Mathematique
Subjects:	**Statistics Theory (math.ST)**
Cite as:	**arXiv:1105.2165 [math.ST]**
	(or **arXiv:1105.2165v1 [math.ST]** for this version)

Submission history

From: Werner Ehm [view email]

[v1] Wed, 11 May 2011 11:51:04 GMT (7kb)