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Unbiased risk estimation and scoring rules

Werner Ehm

(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

Statistics Theory (math.ST) Subjects: Cite as: arXiv:1105.2165 [math.ST]

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