



Statistical Experiments and Decisions: Asymptotic Theory (Advanced Series on Statistical Science and Applied Probability Volume 8)

Albert Nikolaevich Shiriaev, V. G. Spokoiny

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This volume provides an exposition of some fundamental aspects of the asymptotic theory of statistical experiments. The most important of them is “how to construct asymptotically optimal decisions if we know the structure of optimal decisions for the limit experiment”.

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