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 4.5 Exercises; 5. Sequential Bayesian Estimation; 5.1 Introduction; 5.2  
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 5.4 Asymptotically Pointwise Optimal (APO) Stopping Rules; 5.5  
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 6.2.3 Further Generalizations  
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 6.8.1 Estimation of Mean Vector When  $\Sigma$  Is Arbitrary; 6.8.2 Comparison  
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 Means; 7.4 Point Estimation in Linear Models  
 7.5 Estimation of the Multivariate Normal Mean

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Sommario/riassunto

The only comprehensive guide to the theory and practice of one of today's most important probabilistic techniques  
 The past 15 years have witnessed many significant advances in sequential estimation, especially in the areas of three-stage and nonparametric methodology. Yet, until now, there were no references devoted exclusively to this rapidly growing statistical field. Sequential Estimation is the first, single-source guide to the theory and practice of both classical and modern sequential estimation techniques--including parametric and nonparametric methods. Researchers in sequ

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