Record Nr. UNINA9910812510603321 **Titolo** Statistical decision theory and related topics III. Volume 2 / / edited by Shanti S. Gupta and James O. Berger Pubbl/distr/stampa New York;; London, England:,: Academic Press,, 1982 ©1982 **ISBN** 1-4832-5955-2 Descrizione fisica 1 online resource (551 p.) Disciplina 519.5/42 519.542 Soggetti Statistical decision Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali "Proceedings of the Third Purdue Symposium on Statistical Decision Theory and Related Topics, held at Purdue University on June 1-5, 1981"--T.p. verso. Nota di bibliografia Includes bibliographical references at the end of each chapters. Nota di contenuto Front Cover; Statistical Decision Theory and Related Topics III; Copyright Page; Table of Contents; CONTRIBUTORS; PREFACE: CONTENTS OF VOLUME 1: CHAPTER 1. SOME LOCALLY OPTIMAL SUBSET SELECTION RULES BASED ON RANKS; I. INTRODUCTION; II. SELECTING THE BEST POPULATION; III. COMPARISON WITH A CONTROL; REFERENCES: CHAPTER 2. CERTAIN BOUNDS ON THE CLASS OF ADMISSIBLE ESTIMATORS IN CONTINUOUS EXPONENTIAL FAMILIES; I. INTRODUCTION; II. A PRELIMINARY LEMMA; III. INADMISSIBILITY RESULTS: IV. REMARKS AND GENERALIZATIONS: ACKNOWLEDGMENT: **REFERENCES** CHAPTER 3. RIDGE TYPE ESTIMATORS OF MULTINOMIAL CELL PROBABILITIESI. INTRODUCTION AND SUMMARY; II. RIDGE ESTIMATION; III. RIDGE ESTIMATORS OF p; IV. SMALL SAMPLE SITUATIONS; V. DISCUSSION; ACKNOWLEDGMENT; REFERENCES; CHAPTER 4. ASYMPTOTICALLY OPTIMAL PROCEDURES FOR SEQUENTIAL ADAPTIVE SELECTION OF THE BEST OF SEVERAL NORMAL MEANS; 1. INTRODUCTION: II. ELIMINATION PROCEDURES WITH VECTOR AT A TIME SAMPLING; III. ELIMINATION PROCEDURES WITH ADAPTIVE SAMPLING; REFERENCES: CHAPTER 5. MODEL ROBUST CONFIDENCE INTERVALS II: I.

INTRODUCTION; II. CONFIDENCE INTERVAL; III. CONFIDENCE BANDS;

REFERENCES

CHAPTER 6. ADAPTIVE DESIGN AND THE MULTIPERIOD CONTROL PROBLEMI. INTRODUCTION AND SUMMARY; II. BAYES SOLUTION TO THE MULTIPERIOD CONTROL PROBLEM IN THE CASE OF KNOWN; REFERENCES; CHAPTER 7. ON THE RISK OF BAYES ESTIMATES; I. INTRODUCTION; II. MAIN ASSUMPTIONS AND GENERAL INEQUALITIES; III. TESTS BETWEEN HELLINGER BALLS; IV. BOUNDS ON BAYES RISKS; V. COMPARISON WITH OTHER ESTIMATES; REFERENCES; CHAPTER 8. THE MINIMAL· COMPLETE CLASS OF PROCEDURES FOR COMBINING INDEPENDENT NONCENTRAL F-TESTS; I. INTRODUCTION; II. COMPLETE CLASS RESULTS; III. THE CONSTANT r(v,)

PROCEDURE (1.10); VI. INVERSE LOGISTIC PROCEDURE (1.11); VII. SUMS OF pi 's (1.12); VIII. FISHER'S PARAMETRIC TEST (1.3); IX. THE TEST (1.14); APPENDIX: COMPUTATIONS; REFERENCES; CHAPTER 9. RIDGE ESTIMATORS AS CONSTRAINED GENERALIZED LEAST SQUARES; I. INTRODUCTION; II. CONVEXITY OF THE GENERALIZED SUM OF SQUARES AND CONCAVITY OF THE CONSTRAINT; III. CONSTRAINED OPTIMIZATION; IV. CONCLUDING REMARKS; ACKNOWLEDGEMENT; REFERENCES

CHAPTER 10. BOUNDS FOR A K-FOLD INTEGRAL FOR LOCATION AND SCALE PARAMETER MODELS WITH APPLICATIONS TO STATISTICAL RANKING AND SELECTION PROBLEMSI. INTRODUCTION; II. THE MAIN BOUNDS; III. APPROXIMATIONS; IV. LIMITING DISTRIBUTION OF THE ESTIMATOR OF THE PCS FOR THE LOCATION PARAMETER MODEL; V. BOUNDS ON THE PROBABILITY FUNCTION OF A CORRECT COMPLETE RANKING; APPENDIX TO SECTION 3; REFERENCES; CHAPTER 11. THE ASYMPTOTIC DISTRIBUTION THEORY OF ONE SAMPLE SIGNED RANK STATISTIC; I. INTRODUCTION; II. PRELIMINARIES; III. THE ASYMPTOTIC NORMALITY OF SN+; IV. THE RATE OF CONVERGENCE;

ACKNOWLEDGMENT

REFERENCES

Sommario/riassunto

Statistical Decision Theory and Related Topics III