Estimation Theory

- We seek to determine from a set of data, a set of parameters such that their values would yield the highest probability of obtaining the observed data.

- The unknown parameters may be seen as deterministic or random variables

- There are essentially two alternatives to the statistical case
  - When no a priori distribution assumed then Maximum Likelihood
  - When a priori distribution known then Bayes

Theory Of Estimation

Frank B. Baker,Seock-Ho Kim

Theory Of Estimation:

Estimation Theory and Applications Nasser E. Nahi,1976   **Foundations of Estimation Theory** L. Kubacek,2012-12-02 The application of estimation theory renders the processing of experimental results both rational and effective and thus helps not only to make our knowledge more precise but to determine the measure of its reliability As a consequence estimation theory is indispensable in the analysis of the measuring processes and of experiments in general The knowledge necessary for studying this book encompasses the disciplines of probability and mathematical statistics as studied in the third or fourth year at university For readers interested in applications comparatively detailed chapters on linear and quadratic estimations and normality of observation vectors have been included Chapter 2 includes selected items of information from algebra functional analysis and the theory of probability intended to facilitate the reading of the text proper and to save the reader looking up individual theorems in various textbooks and papers it is mainly devoted to the reproducing kernel Hilbert spaces helpful in solving many estimation problems The text proper of the book begins with Chapter 3 This is divided into two parts the first deals with sufficient statistics complete sufficient statistics minimal sufficient statistics and relations between them the second contains the mostimportant inequalities of estimation theory for scalar and vector valued parameters and presents properties of the exponential family of distributions The fourth chapter is an introduction to asymptotic methods of estimation The method of statistical moments and the maximum likelihood method are investigated The sufficient conditions for asymptotical normality of the estimators are given for both methods The linear and quadratic methods of estimation are dealt with in the fifth chapter The method of least squares estimation is treated Five basic regular versions of the regression model and the unified linear model of estimation are described Unbiased estimators for unit dispersion factor of the covariance matrix are given for all mentioned cases The equivalence of the least squares method to the method of generalized minimum norm inversion of the design matrix of the regression model is studied in detail The problem of estimating the covariance components in the mixed model is mentioned as well Statistical properties of linear and quadratic estimators developed in the fifth chapter in the case of normally distributed errors of measurement are given in Chapter 6 Further the application of tensor products of Hilbert spaces generated by the covariance matrix of random error vector of observations is demonstrated Chapter 7 reviews some further important methods of estimation theory In the first part Wald s method of decision functions is applied to the construction of estimators The method of contracted estimators and the method of Hoerl and Kennard are presented in the second part The basic ideas of robustness and Bahadur s approach to estimation theory are presented in the third and fourth parts of this last chapter   Decision and Estimation Theory James L. Melsa,David L. Cohn,1978   **Lessons in Digital Estimation Theory** Jerry M. Mendel,1987   **Theory of Point Estimation** Erich L. Lehmann,1991-06-27 This book is concerned with point estimation in Euclidean sample spaces The first four chapters deal with exact small sample theory and their approach and organization parallel those of the

companion volume Testing Statistical Hypotheses TSH Optimal estimators are derived accord ing to criteria such as unbiasedness equivariance and minimaxity and the material is organized around these criteria The principal applications are to exponential and group families and the systematic discussion of the rich body of relatively simple statistical problems that fall under these headings constitutes a second major theme of the book A theory of much wider applicability is obtained by adopting a large sample approach The last two chapters are therefore devoted to large sam ple theory with Chapter 5 providing a fairly elementary introduction to asymptotic concepts and tools Chapter 6 establishes the asymptotic ef ficiency in sufficiently regular cases of maximum likelihood and related estimators and of Bayes estimators and presents a brief introduction to the local asymptotic optimality theory of Hajek and LeCam Even in these two chapters however attention is restricted to Euclidean sample spaces so that estimation in sequential analysis stochastic processes and function spaces in particular is not covered *STATISTICAL INFERENCE : THEORY OF ESTIMATION* MANOJ KUMAR SRIVASTAVA,ABDUL HAMID KHAN,NAMITA SRIVASTAVA,2014-04-03 This book is sequel to a book Statistical Inference Testing of Hypotheses published by PHI Learning Intended for the postgraduate students of statistics it introduces the problem of estimation in the light of foundations laid down by Sir R A Fisher 1922 and follows both classical and Bayesian approaches to solve these problems The book starts with discussing the growing levels of data summarization to reach maximal summarization and connects it with sufficient and minimal sufficient statistics The book gives a complete account of theorems and results on uniformly minimum variance unbiased estimators UMVUE including famous Rao and Blackwell theorem to suggest an improved estimator based on a sufficient statistic and Lehmann Scheffe theorem to give an UMVUE It discusses Cramer Rao and Bhattacharyya variance lower bounds for regular models by introducing Fishers information and Chapman Robbins and Kiefer variance lower bounds for Pitman models Besides the book introduces different methods of estimation including famous method of maximum likelihood and discusses large sample properties such as consistency consistent asymptotic normality CAN and best asymptotic normality BAN of different estimators Separate chapters are devoted for finding Pitman estimator among equivariant estimators for location and scale models by exploiting symmetry structure present in the model and Bayes Empirical Bayes Hierarchical Bayes estimators in different statistical models Systematic exposition of the theory and results in different statistical situations and models is one of the several attractions of the presentation Each chapter is concluded with several solved examples in a number of statistical models augmented with exposition of theorems and results KEY FEATURES Provides clarifications for a number of steps in the proof of theorems and related results Includes numerous solved examples to improve analytical insight on the subject by illustrating the application of theorems and results Incorporates Chapter end exercises to review student s comprehension of the subject Discusses detailed theory on data summarization unbiased estimation with large sample properties Bayes and Minimax estimation separately in different chapters **Estimation Theory with Applications to Communications and Control** Andrew P. Sage,1971 Much current

interest in the areas of communication and control is devoted to a study of estimation theory This text provides a comprehensive treatment of estimation theory which should be suitable for graduate level engineers There are nine chapters in the text Introduction to Estimation Theory Review of Probability Theory and Random Variables Stochast Processes Gauss Markov Processes and Stochastic Differential Equations Decision Theory Basic Estimation Theory The Optimum Linear Filter Extensions of the Optimum Linear Filter Nonlinear Estimation Author **R.R. Bahadur's Lectures on the Theory of Estimation** Raghu Raj Bahadur,Stephen M. Stigler,2002 In the Winter Quarter of the academic year 1984 1985 Raj Bahadur gave a series of lectures on estimation theory at the University of Chicago Page i **Probability, Random Processes, and Estimation Theory for Engineers** Henry Stark,John William Woods,1986 A treatment of probability and random processes **Statistical Estimation** I.A. Ibragimov,R.Z. Has'minskii,2013-11-11 when certain parameters in the problem tend to limiting values for example when the sample size increases indefinitely the intensity of the noise ap proaches zero etc To address the problem of asymptotically optimal estimators consider the following important case Let X 1 X 2 X n be independent observations with the joint probability density x O with respect to the Lebesgue measure on the real line which depends on the unknown patameter o e 9 c R1 It is required to derive the best asymptotically estimator 0 X b X n of the parameter O The first question which arises in connection with this problem is how to compare different estimators or equivalently how to assess their quality in terms of the mean square deviation from the parameter or perhaps in some other way The presently accepted approach to this problem resulting from A Wald s contributions is as follows introduce a nonnegative function w 0l Ob Oe 9 the loss function and given two estimators Of and O n 2 2 the estimator for which the expected loss risk Eown Oj 0 j 1 or 2 is smallest is called the better with respect to Wn at point 0 here EoO is the expectation evaluated under the assumption that the true value of the parameter is 0 Obviously such a method of comparison is not without its defects Recent Developments in Estimation Theory and Related Topics Edward J. Dudewicz,Detlef Plachky,Pranab Kumar Sen,1993 *Lessons in Estimation Theory for Signal Processing, Communications, and Control* Jerry M. Mendel,1995-03-14 Estimation theory is a product of need and technology As a result it is an integral part of many branches of science and engineering To help readers differentiate among the rich collection of estimation methods and algorithms this book describes in detail many of the important estimation methods and shows how they are interrelated Written as a collection of lessons this book introduces readers o the general field of estimation theory and includes abundant supplementary material **Recent Results in Estimation Theory and Related Topics** Edward J. Dudewicz,Detlef Plachky,Pranab Kumar Sen,1984 Theory of Point Estimation Erich Leo Lehmann,1983 This second much enlarged edition by Lehmann and Casella of Lehmann s classic text on point estimation maintains the outlook and general style of the first edition All of the topics are updated while an entirely new chapter on Bayesian and hierarchical Bayesian approaches is provided and there is much new material on simultaneous estimation Each chapter concludes with a Notes section which

contains suggestions for further study This is a companion volume to the second edition of Lehmann s Testing Statistical Hypotheses **Optimal Estimation of Parameters** Jorma Rissanen,2014-05-14 This book presents a comprehensive and consistent theory of estimation The framework described leads naturally to a generalized maximum capacity estimator This approach allows the optimal estimation of real valued parameters their number and intervals as well as providing common ground for explaining the power of these estimators Beginning with a review of coding and the key properties of information the author goes on to discuss the techniques of estimation and develops the generalized maximum capacity estimator based on a new form of Shannon s mutual information and channel capacity Applications of this powerful technique in hypothesis testing and denoising are described in detail Offering an original and thought provoking perspective on estimation theory Jorma Rissanen s book is of interest to graduate students and researchers in the fields of information theory probability and statistics econometrics and finance **Optimal Design** S. Silvey,2013-03-09 Prior to the 1970 s a substantial literature had accumulated on the theory of optimal design particularly of optimal linear regression design To a certain extent the study of the subject had been piecemeal different criteria of optimality having been studied separately Also to a certain extent the topic was regarded as being largely of theoretical interest and as having little value for the practising statistician However during this decade two significant developments occurred It was observed that the various different optimality criteria had several mathematical properties in common and general algorithms for constructing optimal design measures were developed From the first of these there emerged a general theory of remarkable simplicity and the second at least raised the possibility that the theory would have more practical value With respect to the second point there does remain a limiting factor as far as designs that are optimal for parameter estimation are concerned and this is that the theory assumes that the model be collected is known a priori This of course underlying data to is seldom the case in practice and it often happens that designs which are optimal for parameter estimation allow no possibility of model validation For this reason the theory of design for parameter estimation may well have to be combined with a theory of model validation before its practical potential is fully realized Nevertheless discussion in this monograph is limited to the theory of design optimal for parameter estimation

Random Fields Estimation Theory Alexander G. Ramm,1990 Estimation Theory in Hydrology and Water Systems K. Nacházel,1993-06-10 Methodological procedures of the theory of estimation of statistical parameters of time series and their application to hydrology and water engineering particularly the sphere of reservoir controlled runoffs are dealt with in this volume For estimates use is made of random sequences generated for various probability properties This methodological approach enables examination of the properties of random and systematic errors of the parameters estimated even for the asymmetrical probability distributions which are frequent in hydrology and water engineering This book will be of interest to stochastic hydrologists *Modern Spectral Estimation* Steven M. Kay,1988 *Item Response Theory* Frank B. Baker,Seock-Ho Kim,2004-07-20 Item Response Theory clearly describes the most recently developed IRT models and

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