

**Kubáček, Lubomír**

**Foundations of estimation theory.** Updated transl. of the Slovak original. Transl. by L. Kubáčková. (English) [Zbl 0698.62004](#)  
Fundamental Studies in Engineering, 9. Amsterdam etc.: Elsevier. vi, 328 p. \$ 126.25; Dfl. 240.00 (1988).

As the author states in the introduction, this book is a monograph that can also be used as a textbook, although it contains no exercises for students. It assumes that the reader has a good background in probability theory and general mathematical statistics. There is a chapter on concepts from algebra, functional analysis and probability theory, and chapters on general concepts of estimation, estimators from large samples, linear and quadratic estimators, estimation based on normally distributed observations, and a chapter covering general loss functions, ridge estimators, and robust estimators.

Reviewer: [L.Weiss](#)

**MSC:**

- [62-02](#) Research exposition (monographs, survey articles) pertaining to statistics
- [62-01](#) Introductory exposition (textbooks, tutorial papers, etc.) pertaining to statistics
- [62F10](#) Point estimation
- [62F12](#) Asymptotic properties of parametric estimators

Cited in **11** Documents

**Keywords:**

general concepts of estimation; estimators from large samples; linear and quadratic estimators; normally distributed observations; general loss functions; ridge estimators; robust estimators