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Some recent results in the asymptotic theory of statistical estimation. (English)

[Zbl 0747.62027](#)

Proc. Int. Congr. Math., Kyoto/Japan 1990, Vol. II, 1083-1090 (1991).

[For the entire collection see [Zbl 0741.00020](#).]

The author reviews the Hajek-Le Cam asymptotic minimax theorem and indicates how the theorem can be applied to problems recently studied by *D. L. Donoho* and *R. C. Liu* [Geometrizing rates of convergence, III. Tech. Rep. 138, Dept. Stat., Berkeley (1990)], by *M. G. Low* [Local convergence of nonparametric density estimation problems to Gaussian shift experiments on a Hilbert space, Tech. Rep. 225, Dept. Stat., Berkeley (1989)] and by *G. K. Golubev* and *M. Nussbaum* [Ann. Stat. 18, No. 2, 758-778 (1990; [Zbl 0713.62047](#))].

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MSC:

- [62F12](#) Asymptotic properties of parametric estimators
- [62B15](#) Theory of statistical experiments
- [62G20](#) Asymptotic properties of nonparametric inference
- [62G05](#) Nonparametric estimation

Keywords:

[Hajek-Le Cam asymptotic minimax theorem](#)