Rousseau, Judith
Discussion of “Frequentist coverage of adaptive nonparametric Bayesian credible sets”. (English) [Zbl 1321.62044]

Discussion on [B. Szabó et al., ibid. 43, No. 4, 1391–1428 (2015; Zbl 1317.62040)].

MSC:
62G15 Nonparametric tolerance and confidence regions
62G05 Nonparametric estimation
62G20 Asymptotic properties of nonparametric inference

Keywords:
empirical Bayes; Bayesian credible sets; frequentist coverage

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References:

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