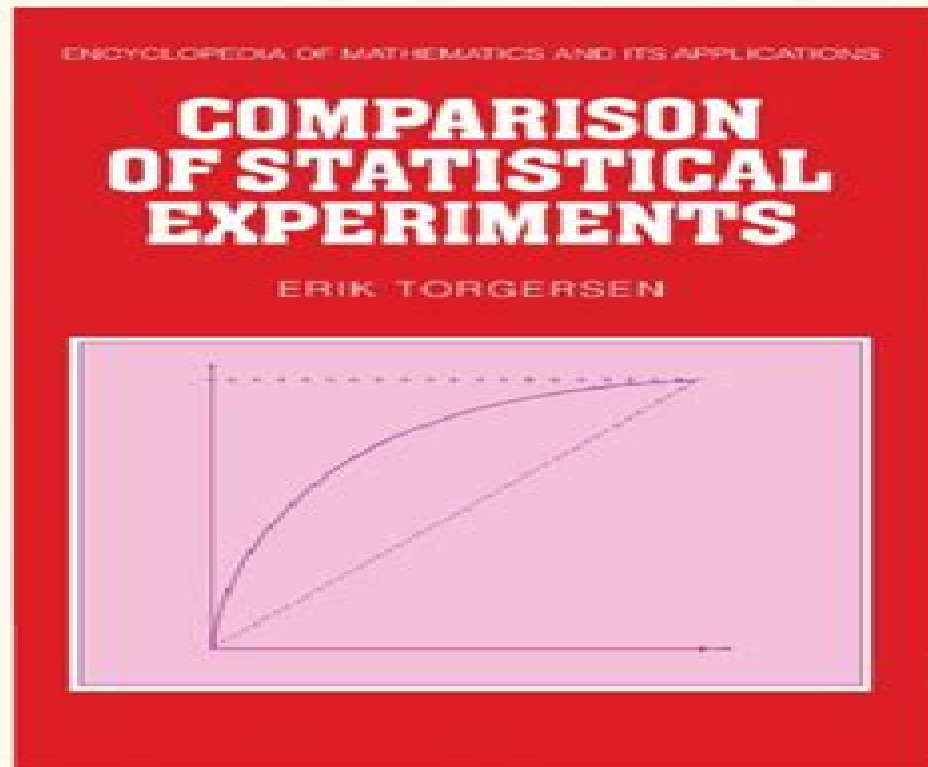


# EBOOK NAME



# Comparison Of Statistical Experiments

**Espen Norberg, Universitetet i Oslo.  
Matematisk institutt**



## Comparison Of Statistical Experiments:

**Comparison of Statistical Experiments** Erik Torgersen, 1991-03-14 There are a number of important questions associated with statistical experiments when does one given experiment yield more information than another how can we measure the difference in information how fast does information accumulate by repeating the experiment The means of answering such questions has emerged from the work of Wald Blackwell LeCam and others and is based on the ideas of risk and deficiency The present work which is devoted to the various methods of comparing statistical experiments is essentially self contained requiring only some background in measure theory and functional analysis Chapters introducing statistical experiments and the necessary convex analysis begin the book and are followed by others on game theory decision theory and vector lattices The notion of deficiency which measures the difference in information between two experiments is then introduced The relation between it and other concepts such as sufficiency randomisation distance ordering equivalence completeness and convergence are explored This is a comprehensive treatment of the subject and will be an essential reference for mathematical statisticians Comparison of Statistical Experiments Erik N. Torgersen, 2014-05-14 A comprehensive treatment of statistical experiments and an essential reference for mathematical statisticians *Notes on Comparison of Statistical Experiments* Erik N.. Torgersen, Bo Lindqvist, 1975 Approximate Comparison of Statistical Experiments with Filtered Probability Spaces Espen Norberg, Universitetet i Oslo. Matematisk institutt, 1999 **Designing Experiments and Analyzing Data** Scott E. Maxwell, Harold D. Delaney, 1990 This text is intended for advanced undergraduate or graduate level courses in statistics experimental design or analysis of variance found in departments of psychology education and business or in schools of public health and medicine Employing a single unifying theme throughout and a model comparisons approach the authors aim to give students a sense of how various design and statistical methods are interrelated a sense of the big picture of statistics **Stochastic Orders and Applications** Karl Mosler, Marco Scarsini, 2012-12-06 A bibliography on stochastic orderings Was there a real need for it In a time of reference databases as the MathSci or the Science Citation Index or the Social Science Citation Index the answer seems to be negative The reason we think that this bibliography might be of some use stems from the frustration that we as workers in the field have often experienced by finding similar results being discovered and proved over and over in different journals of different disciplines with different levels of mathematical sophistication and accuracy and most of the times without cross references Of course it would be very unfair to blame an economist say for not knowing a result in mathematical physics or vice versa especially when the problems and the languages are so far apart that it is often difficult to recognize the analogies even after further scrutiny We hope that collecting the references on this topic regardless of the area of application will be of some help at least to pinpoint the problem We use the term stochastic ordering in a broad sense to denote any ordering relation on a space of probability measures Questions that can be related to the idea of stochastic orderings are as old as probability itself Think for

instance of the problem of comparing two gambles in order to decide which one is more favorable      **Comparison of Some Statistical Experiments Associated with Sampling Plans** E. Torgersen,1981      **Statistics & Decisions** ,1985

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