

Overview of point estimation

stats6255point 625.4 - Point estimation

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Summary

Main points

Methods: MLE, m.o.m., BLUE, $\min \chi^2, \dots$

Quality criteria: bias, variance, MSE

Special attention: MINVUE (UMVUE)

Cramer-Rao (lower bd on variance)

Fisher information

Rao-Blackwell (condition on suff. statistic)

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