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Lucien Le Cam, Grace Lo Yang

Asymptotics in Statistics

Some Basic Concepts
Second Edition

统计学中的渐近性

基本概念

第2版

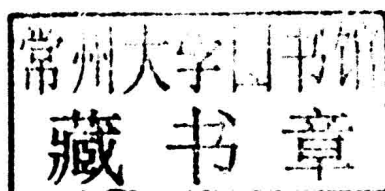
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Lucien Le Cam
Grace Lo Yang

Asymptotics in Statistics

Some Basic Concepts

Second Edition



Springer

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Asymptotics in Statistics

by Lucien Le Cam and Grace Lo Yang

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Dedicatory Note

On April 25, 2000, as the last editorial touches were added to our book, Lucien Le Cam passed away. At Berkeley, he worked without stopping on the final revision of our book up until the time when he was hospitalized, just four days before his death.

His passing is a great loss to the statistical profession. He was a fundamental thinker in mathematical statistics and a principal architect of the modern asymptotic theory of statistics, following and extending the path of Neyman and Wald. Among the numerous seminal concepts that he introduced, the Le Cam distance between experiments provides a coherent statistical theory that links asymptotics and decision theory.

I was privileged and extremely fortunate to be his student and later his collaborator on several projects, including this book. Statisticians all know that Professor Le Cam was a brilliant mathematician. His students, colleagues, and friends also know of his kindness, generosity, integrity and patience.

This book is dedicated to the memory of Professor Le Cam. We feel his loss keenly. He will be greatly missed.

Grace Lo Yang
College Park, Maryland

May 2000

Preface to the Second Edition

This is a second edition, “reviewed and enlarged” as the French used to say. The 1990 edition was generally well received, but complaints about the conciseness of the presentation were heard. We have tried to accommodate such concerns, aiming at being understood by a “good” second-year graduate student.

The first edition contained some misleading typos. They have been removed, but we cannot guarantee that the present version is totally free of misprints.

Among substantial changes, we have introduced a Chapter 4 on gaussian and Poisson experiments. The gaussian ones are used everywhere because of mathematical tractability. Poisson experiments are less tractable and less studied, but they are probably more important. They will loom large in the new century.

The proof of asymptotic sufficiency of the “centerings” of Chapter 6 has been reworked and simplified. So has Chapter 7, Section 4. Section 5 of the same chapter has been augmented by a derivation of the Cramér-Rao lower bound imitated from Barankin [1949].

We thought of adding material on the von Mises differentiable functions and similar entities; we did not. The reader can refer to the recent book by van der Vaart [1998]. Similarly, we did not cover the use of “empirical processes” even though, following Dudley’s paper of 1978, they have been found most valuable. A treatment of that material is expected to appear in a book

by Sara van de Geer. Also, we did not include material due to David Donoho, Iain Johnstone, and their school. We found ourselves unprepared to write a distillate of the material. We did touch briefly on “nonparametrics,” but not on “semiparametrics.” This is because we feel that the semiparametric situation has not yet been properly structured.

We hope that the reader will find this book interesting and challenging, in spite of its shortcomings.

The material was typed in LaTeX form by the authors themselves, borrowing liberally from the 1990 script by Chris Bush. It was reviewed anonymously by distinguished colleagues. We thank them for their kind encouragement. Very special thanks are due to Professor David Pollard who took time out of a busy schedule to give us a long list of suggestions. We did not follow them all, but we at least made attempts.

We wish also to thank the staff of Springer-Verlag for their help, in particular editor John Kimmel, who tried to make us work with all deliberate speed. Thanks are due to Paul Smith, Te-Ching Chen and Ju-Yi-Yen, who helped with the last-minute editorial corrections.

Lucien Le Cam
Berkeley, California
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February 2000

Preface to the First Edition

In the summer of 1968 one of the present authors (LLC) had the pleasure of giving a sequence of lectures at the University of Montreal. Lecture notes were collected and written out by Drs. Catherine Doléans, Jean Haezendonck and Roch Roy. They were published in French by the Presses of the University of Montreal as part of their series of *Séminaires de Mathématiques Supérieures*. Twenty years later it was decided that a Chinese translation could be useful, but upon prodding by Professor Shanti Gupta at Purdue we concluded that the notes should be updated and rewritten in English and in Chinese. The present volume is the result of that effort.

We have preserved the general outline of the lecture notes, but we have deleted obsolete material and sketched some of the results acquired during the past twenty years. This means that while the original notes concentrated on the LAN situation we have included here some results of Jeganathan and others on the LAMN case. Also included are versions of the Hájek-Le Cam asymptotic minimax and convolution theorems with some of their implications. We have not attempted to give complete coverage of the subject and have often stated theorems without indicating their proofs.

What we have attempted to do is to present a few concepts and tools in an elementary manner referring the reader to the general literature for further information. We hope that this will provide the reader with a way of thinking about asymptotic

problems in statistics that is somewhat more coherent than the traditional reliance upon maximum likelihood.

We wish to extend our thanks to the Presses of the University of Montreal for the permission to reuse some copyrighted material and to Springer-Verlag for the production of the present volume.

We also extend all our thanks to Professor Kai-Tai Fang whose efforts with Science Press are very much appreciated.

The English version of the manuscript was typed at Berkeley by Ms. Chris Bush whose patience and skill never cease to amaze us.

As Chris can attest, producing the typescript was no simple task. We were fortunate to have the help of Ruediger Gebauer and Susan Gordon at Springer-Verlag. We are very grateful for the assistance of Mr. Jian-Lun Xu in the preparation of the Chinese version.

Lucien Le Cam
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October 1989

Contents

Dedicatory Note	v
Preface to the Second Edition	vii
Preface to the First Edition	ix
1 Introduction	1
2 Experiments, Deficiencies, Distances	6
2.1 Comparing Risk Functions	6
2.2 Deficiency and Distance between Experiments . .	13
2.3 Likelihood Ratios and Blackwell's Representation	18
2.4 Further Remarks on the Convergence of Distri- butions of Likelihood Ratios	27
2.5 Historical Remarks	31
3 Contiguity – Hellinger Transforms	34
3.1 Contiguity	34
3.2 Hellinger Distances, Hellinger Transforms	42
3.3 Historical Remarks	48
4 Gaussian Shift and Poisson Experiments	50
4.1 Introduction	50
4.2 Gaussian Experiments	51
4.3 Poisson Experiments	64
4.4 Historical Remarks	74

5	Limit Laws for Likelihood Ratios	77
5.1	Introduction	77
5.2	Auxiliary Results	77
5.2.1	Lindeberg's Procedure	78
5.2.2	Lévy Splittings	82
5.2.3	Paul Lévy's Symmetrization Inequalities	83
5.2.4	Conditions for Shift-Compactness	84
5.2.5	A Central Limit Theorem for Infinitesimal Arrays	86
5.2.6	The Special Case of Gaussian Limits	89
5.2.7	Peano Differentiable Functions	92
5.3	Limits for Binary Experiments	94
5.4	Gaussian Limits	107
5.5	Historical Remarks	114
6	Local Asymptotic Normality	117
6.1	Introduction	117
6.2	Locally Asymptotically Quadratic Families	119
6.3	A Method of Construction of Estimates	124
6.4	Some Local Bayes Properties	134
6.5	Invariance and Regularity	140
6.6	The LAMN and LAN Conditions	150
6.7	Additional Remarks on the LAN Conditions	162
6.8	Wald's Tests and Confidence Ellipsoids	164
6.9	Possible Extensions	168
6.10	Historical Remarks	170
7	Independent, Identically Distributed Observations	175
7.1	Introduction	175
7.2	The Standard i.i.d. Case: Differentiability in Quadratic Mean	177
7.3	Some Examples	186
7.4	Some Nonparametric Considerations	194
7.5	Bounds on the Risk of Estimates	214
7.6	Some Cases Where the Number of Observations Is Random	229

7.7	Historical Remarks	235
8	On Bayes Procedures	240
8.1	Introduction	240
8.2	Bayes Procedures Behave Nicely	241
8.3	The Bernstein–von Mises Phenomenon	246
8.4	A Bernstein–von Mises Result for the i.i.d. Case .	248
8.5	Bayes Procedures Behave Miserably	257
8.6	Historical Remarks	261
	Bibliography	263
	Author Index	278
	Subject Index	281

Introduction

In this volume we describe a few concepts and tools that we have found useful in thinking about asymptotic problems in statistics. They revolve largely around the idea of approximating a family of measures, say, $\mathcal{E} = \{P_\theta; \theta \in \Theta\}$ by other families, say, $\mathcal{F} = \{Q_\theta; \theta \in \Theta\}$ that may be better known or more tractable.

For example, contemplate a situation where the statistician observes a large number of independent, identically distributed variables $X_1, X_2, \dots, X_n$ that have a common Cauchy distribution with density

$$f(x, \theta) = \frac{1}{\pi} \frac{1}{1 + (x - \theta)^2}$$

on the line.

Let $P_{\theta,n}$ be the joint distribution of $X_1, \dots, X_n$. Let Z_n be another variable that has a gaussian distribution $G_{\theta,n}$ with expectation θ and variance $2/n$ on the real line.

The theory expounded in later chapters says that, for n large, the two families $\mathcal{E}_n = \{P_{\theta,n}; \theta \in \mathbb{R}\}$ and $\mathcal{F}_n = \{G_{\theta,n}; \theta \in \mathbb{R}\}$ are, for most statistical purposes, very close to each other.

For another example, suppose that $Y_1, Y_2, \dots, Y_n$ are independent with a common density $[1 - |x - \theta|]^+$ on the line. Let $Q_{\theta,n}$ be their joint distribution and let $H_{\theta,n}$ be gaussian with mean θ and variance $1/(n \log n)$. Then, for n large, $\{Q_{\theta,n}; \theta \in \mathbb{R}\}$ and $\{H_{\theta,n}; \theta \in \mathbb{R}\}$ are very close to each other.

Chapter 2 introduces distances that are intended to make precise the above “close to each other.” The ideas behind the possible introduction of such distances go back to Wald [1943]. They are also related to the “comparison of experiments” described by Blackwell [1951] and others. Here, following Blackwell, we shall use the name “experiment” for a family $\mathcal{E} = \{P_\theta; \theta \in \Theta\}$ of probability measures P_θ carried by a σ -field $\mathcal{A}$ of subsets of a