CASELLA AND BERGER NOTES AND EXERCISES - CHAPTER 10

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EXERCISES

Using this problem set: http://www.stat.ufl.edu/jhobert/sta6326

Notes

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Consistency

Consistent estimators are really the only ones worth considering.

Under some conditions, consistent estimators have nice limiting distributions.

Efficiency

Review Order Statistics

Median is an important estimator actually

prove median minimizes that formula