1. Punctual Estimations

introduction

UMV

Let:

- *statements*
-

Then, *item* is a/an entity if:

- *conditions*
-

We denote:

- *property* : *notation*
-

Same conditions

Let:

- $(\Omega, \mathcal{A}, \mathcal{P})$ parametric statistical model
- $X : \Omega \to \mathbb{R}$ random variable
- $\Theta \subset \mathbb{R}$ interval
- χ_F real estimator with integrable quadratic
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Then, *item* is a/an entity if:

- $\forall\ \theta \in \Theta$:

  $\exists\ h : \mathbb{R} \to \mathbb{R}$:

  $h \geq 0$

  h integrable

  $\exists\ \mathcal{U} \subset \mathbb{R}$:

  $\theta \in \mathcal{U}$

  $|T(x)\partial_\theta L(x, \theta)| \leq h$

Efficient

Let:

- · mismas condiciones

Then, T is efficient if:

- · $Var_\theta T = \frac{g'(\theta)^2}{I(\theta)}$