

# The Pitman-Koopman theorem and informationally relevant quantities

## research notes

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23 June 2018; updated 24 June 2018

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I believe that the greatest unsolved problem in statistics  
is communicating the subject to others

N. Davies (Copas et al. 1995 p. 445)

## 1 From qualitative to quantitative statements

We often face the difficulty of quantifying some kind of qualitative property or a phenomenon. This quantification is difficult for two reasons: the property itself is only vaguely defined in our heads; and even if it is somehow clear, there are several different quantitative measures that seem to capture it.

## Thanks

PGLPM thanks Mari & Miri for continuous encouragement and affection; Buster Keaton and Saitama for filling life with awe and inspiration; the developers and maintainers of L<sup>A</sup>T<sub>E</sub>X, Emacs, AUC<sub>T</sub>E<sub>X</sub>, Open Science Framework, Python, Inkscape, Sci-Hub for making a free and unfiltered scientific exchange possible.

## Bibliography

(‘de  $X$ ’ is listed under D, ‘van  $X$ ’ under V, and so on, regardless of national conventions.)

Chatfield, C. (1995): *Model uncertainty, data mining and statistical inference*. J. Roy. Stat. Soc. A **158**<sup>3</sup>, 419–444. See also comments (Copas, Davies, Hand, Lunneborg, Ehrenberg, Gilmour, Draper, Green, et al. 1995).

Copas, J. B., Davies, N., Hand, D. J., Lunneborg, C. E., Ehrenberg, A. S., Gilmour, S. G., Draper, D., Green, P. J., et al. (1995): *Discussion of the paper by Chatfield [Model uncertainty, data mining and statistical inference]*. J. Roy. Stat. Soc. A **158**<sup>3</sup>, 444–466. See (Chatfield 1995).