

# Estimation Theory

- We seek to determine from a set of data, a set of parameters such that their values would yield the highest probability of obtaining the observed data.
- The unknown parameters may be seen as deterministic or random variables
- There are essentially two alternatives to the statistical case
  - When no a priori distribution assumed then Maximum Likelihood
  - When a priori distribution known then Bayes

# Theory Of Estimation

**Frank B. Baker, Seock-Ho Kim**



## Theory Of Estimation:

Lessons in Estimation Theory for Signal Processing, Communications, and Control Jerry M. Mendel, 1995-03-14

Estimation theory is a product of need and technology. As a result, it is an integral part of many branches of science and engineering. To help readers differentiate among the rich collection of estimation methods and algorithms, this book describes in detail many of the important estimation methods and shows how they are interrelated. Written as a collection of lessons, this book introduces readers to the general field of estimation theory and includes abundant supplementary material.

*Foundations of Estimation Theory* L. Kubacek, 2012-12-02

The application of estimation theory renders the processing of experimental results both rational and effective and thus helps not only to make our knowledge more precise but to determine the measure of its reliability. As a consequence, estimation theory is indispensable in the analysis of the measuring processes and of experiments in general. The knowledge necessary for studying this book encompasses the disciplines of probability and mathematical statistics as studied in the third or fourth year at university. For readers interested in applications, comparatively detailed chapters on linear and quadratic estimations and normality of observation vectors have been included. Chapter 2 includes selected items of information from algebra, functional analysis, and the theory of probability intended to facilitate the reading of the text properly and to save the reader looking up individual theorems in various textbooks and papers. It is mainly devoted to the reproducing kernel Hilbert spaces helpful in solving many estimation problems. The text proper of the book begins with Chapter 3. This is divided into two parts: the first deals with sufficient statistics, complete sufficient statistics, minimal sufficient statistics, and relations between them; the second contains the most important inequalities of estimation theory for scalar and vector valued parameters and presents properties of the exponential family of distributions. The fourth chapter is an introduction to asymptotic methods of estimation. The method of statistical moments and the maximum likelihood method are investigated. The sufficient conditions for asymptotic normality of the estimators are given for both methods. The linear and quadratic methods of estimation are dealt with in the fifth chapter. The method of least squares estimation is treated. Five basic regular versions of the regression model and the unified linear model of estimation are described. Unbiased estimators for unit dispersion factor of the covariance matrix are given for all mentioned cases. The equivalence of the least squares method to the method of generalized minimum norm inversion of the design matrix of the regression model is studied in detail. The problem of estimating the covariance components in the mixed model is mentioned as well. Statistical properties of linear and quadratic estimators developed in the fifth chapter in the case of normally distributed errors of measurement are given in Chapter 6. Further, the application of tensor products of Hilbert spaces generated by the covariance matrix of random error vector of observations is demonstrated. Chapter 7 reviews some further important methods of estimation theory. In the first part, Wald's method of decision functions is applied to the construction of estimators. The method of contracted estimators and the method of Hoerl and Kennard are presented in the

second part The basic ideas of robustness and Bahadur's approach to estimation theory are presented in the third and fourth parts of this last chapter

**Theory of Point Estimation** Erich L. Lehmann, 1991-06-27 This book is concerned with point estimation in Euclidean sample spaces The first four chapters deal with exact small sample theory and their approach and organization parallel those of the companion volume Testing Statistical Hypotheses TSH Optimal estimators are derived according to criteria such as unbiasedness equivariance and minimaxity and the material is organized around these criteria The principal applications are to exponential and group families and the systematic discussion of the rich body of relatively simple statistical problems that fall under these headings constitutes a second major theme of the book A theory of much wider applicability is obtained by adopting a large sample approach The last two chapters are therefore devoted to large sample theory with Chapter 5 providing a fairly elementary introduction to asymptotic concepts and tools Chapter 6 establishes the asymptotic efficiency in sufficiently regular cases of maximum likelihood and related estimators and of Bayes estimators and presents a brief introduction to the local asymptotic optimality theory of Hajek and LeCam Even in these two chapters however attention is restricted to Euclidean sample spaces so that estimation in sequential analysis stochastic processes and function spaces in particular is not covered

*R.R. Bahadur's Lectures on the Theory of Estimation* Raghu Raj

Bahadur, Stephen M. Stigler, 2002 In the Winter Quarter of the academic year 1984-1985 Raj Bahadur gave a series of lectures on estimation theory at the University of Chicago Page i

**Estimation Theory and Applications** Nasser E.

Nahi, 1976

**Probability, Random Processes, and Estimation Theory for Engineers** Henry Stark, John William Woods, 1986 A treatment of probability and random processes

*Estimation Theory with Applications to Communications and Control* Andrew P. Sage, 1971 Much current interest in the areas of communication and control is devoted to a study of estimation theory This text provides a comprehensive treatment of estimation theory which should be suitable for graduate level engineers There are nine chapters in the text Introduction to Estimation Theory Review of Probability Theory and Random Variables Stochastic Processes Gauss Markov Processes and Stochastic Differential Equations Decision Theory Basic Estimation Theory The Optimum Linear Filter Extensions of the Optimum Linear Filter Nonlinear Estimation Author

**Decision and Estimation Theory** James L. Melsa, David L. Cohn, 1978

**Lessons in Digital Estimation Theory**

Jerry M. Mendel, 1987

Recent Developments in Estimation Theory and Related Topics Edward J. Dudewicz, Detlef

Plachky, Pranab Kumar Sen, 1993

**STATISTICAL INFERENCE : THEORY OF ESTIMATION** MANOJ KUMAR

SRIVASTAVA, ABDUL HAMID KHAN, NAMITA SRIVASTAVA, 2014-04-03 This book is sequel to a book Statistical Inference Testing of Hypotheses published by PHI Learning Intended for the postgraduate students of statistics it introduces the problem of estimation in the light of foundations laid down by Sir R A Fisher 1922 and follows both classical and Bayesian approaches to solve these problems The book starts with discussing the growing levels of data summarization to reach maximal summarization and connects it with sufficient and minimal sufficient statistics The book gives a complete account of

theorems and results on uniformly minimum variance unbiased estimators UMVUE including famous Rao and Blackwell theorem to suggest an improved estimator based on a sufficient statistic and Lehmann Scheffe theorem to give an UMVUE It discusses Cramer Rao and Bhattacharyya variance lower bounds for regular models by introducing Fishers information and Chapman Robbins and Kiefer variance lower bounds for Pitman models Besides the book introduces different methods of estimation including famous method of maximum likelihood and discusses large sample properties such as consistency consistent asymptotic normality CAN and best asymptotic normality BAN of different estimators Separate chapters are devoted for finding Pitman estimator among equivariant estimators for location and scale models by exploiting symmetry structure present in the model and Bayes Empirical Bayes Hierarchical Bayes estimators in different statistical models Systematic exposition of the theory and results in different statistical situations and models is one of the several attractions of the presentation Each chapter is concluded with several solved examples in a number of statistical models augmented with exposition of theorems and results KEY FEATURES Provides clarifications for a number of steps in the proof of theorems and related results Includes numerous solved examples to improve analytical insight on the subject by illustrating the application of theorems and results Incorporates Chapter end exercises to review student s comprehension of the subject Discusses detailed theory on data summarization unbiased estimation with large sample properties Bayes and Minimax estimation separately in different chapters

*Recent Results in Estimation Theory and Related Topics* Edward J. Dudewicz, Detlef Plachky, Pranab Kumar Sen, 1984

**Theory of Point Estimation** Erich Leo Lehmann, 1983 This second much enlarged edition by Lehmann and Casella of Lehmann s classic text on point estimation maintains the outlook and general style of the first edition All of the topics are updated while an entirely new chapter on Bayesian and hierarchical Bayesian approaches is provided and there is much new material on simultaneous estimation Each chapter concludes with a Notes section which contains suggestions for further study This is a companion volume to the second edition of Lehmann s *Testing Statistical Hypotheses*

**Optimal Estimation of Parameters** Jorma Rissanen, 2014-05-14 This book presents a comprehensive and consistent theory of estimation The framework described leads naturally to a generalized maximum capacity estimator This approach allows the optimal estimation of real valued parameters their number and intervals as well as providing common ground for explaining the power of these estimators Beginning with a review of coding and the key properties of information the author goes on to discuss the techniques of estimation and develops the generalized maximum capacity estimator based on a new form of Shannon s mutual information and channel capacity Applications of this powerful technique in hypothesis testing and denoising are described in detail Offering an original and thought provoking perspective on estimation theory Jorma Rissanen s book is of interest to graduate students and researchers in the fields of information theory probability and statistics econometrics and finance

*Quantum Detection and Estimation Theory* Helstrom, 1976-07-06

*Quantum Detection and Estimation Theory* I.A. Ibragimov, R.Z. Has'minskii, 2013-11-11 when certain parameters in the

problem tend to limiting values for example when the sample size increases indefinitely the intensity of the noise approaches zero etc To address the problem of asymptotically optimal estimators consider the following important case Let  $X_1, X_2, \dots, X_n$  be independent observations with the joint probability density  $x \in \mathbb{R}^n$  with respect to the Lebesgue measure on the real line which depends on the unknown parameter  $\theta \in \mathbb{R}^1$  It is required to derive the best asymptotically estimator  $\hat{\theta}_n$  of the parameter  $\theta$  The first question which arises in connection with this problem is how to compare different estimators or equivalently how to assess their quality in terms of the mean square deviation from the parameter or perhaps in some other way The presently accepted approach to this problem resulting from A Wald's contributions is as follows introduce a nonnegative function  $w(\theta)$  the loss function and given two estimators  $\hat{\theta}_1$  and  $\hat{\theta}_2$  the estimator for which the expected loss risk  $E w(\hat{\theta}_j - \theta)$  is smallest is called the better with respect to  $w$  at point  $\theta$  here  $E_\theta$  is the expectation evaluated under the assumption that the true value of the parameter is  $\theta$  Obviously such a method of comparison is not without its defects

**Item Response Theory** Frank B. Baker, Seock-Ho Kim, 2004-07-20 Item Response Theory clearly describes the most recently developed IRT models and furnishes detailed explanations of algorithms that can be used to estimate the item or ability parameters under various IRT models Extensively revised and expanded this edition offers three new chapters discussing parameter estimation with multiple groups parameter

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*Random Fields Estimation Theory* Alexander G. Ramm, 1990

**Model Based Parameter Estimation** Hans Georg Bock, Thomas Carraro, Willi Jäger, Stefan Körkel, Rolf Rannacher, Johannes P. Schlöder, 2013-03-05 This judicious selection of articles combines mathematical and numerical methods to apply parameter estimation and optimum experimental design in a range of contexts These include fields as diverse as biology medicine chemistry environmental physics image processing and computer vision The material chosen was presented at a multidisciplinary workshop on parameter estimation held in 2009 in Heidelberg The contributions show how indispensable efficient methods of applied mathematics and computer based modeling can be to enhancing the quality of interdisciplinary research The use of scientific computing to model simulate and optimize complex processes has become a standard methodology in many scientific fields as well as in industry Demonstrating that the use of state of the art optimization techniques in a number of research areas has much potential for improvement this book provides advanced numerical methods and the very latest results for the applications under consideration

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