

A Note on the Hájek-LeCam Bound.

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Abstract: Let E_n be a sequence of experiments weakly converging to a limit experiment E . One of the basic objectives of asymptotic decision theory is to derive asymptotically “best” decisions in E_n from optimal decisions in the limit experiment E . A central statement in this context is the Hájek–LeCam bound which is an asymptotic lower bound for the maximum risk of a sequence of decisions. To give a simplified proof for the Hájek–LeCam bound we use the concept of approximate Blackwell–sufficiency.

Keywords:

AMS Subject Classification: