## Global Information in Statistical Experiments and Consistency of Likelihood-Based Estimates and Tests.

Igor Vajda

Abstract: In the framework of standard model of asymptotic statistics we introduce a global information in the statistical experiment about the occurrence of the true parameter in a given set. Basic properties of this information are established, including relations to the Kullback and Fisher information. Its applicability in point estimation and testing statistical hypotheses is demonstrated.

Keywords:

AMS Subject Classification: 62A;