

## Minimum Entropy of Error Estimate for Multi-Dimensional Parameter and Finite-State-Space Observations

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*Abstract:* The minimum entropy of error estimate (MEEE) is studied for a finite mixture of probability densities on a finite-dimensional Euclidean space. It is proved that the MEEE coincides with the conditional expectation in case all the densities in the mixture are isotropic and unimodal; further a counter-example is given which shows that the result cannot be generalized for symmetric non-isotropic densities.

*Keywords:*

*AMS Subject Classification:*