KYBERNETIKA — VOLUME *31* (1995), NUMBER 3, PAGES 221-237

The Role of Hájek's Convolution Theorem in Statistical Theory

Rudolf Beran

Abstract: Hk's [17] convolution theorem was a major advance in understanding the classical information inequality. This re-examination of the convolution theorem discusses historical background to asymptotic estimation theory; the role of superefficiency in current estimation practice; the link between convergence of bootstrap distributions and convolution structure; and a dimensional asymptotics view of superefficiency.

Keywords:

AMS Subject Classification: