Robust Bayes-Type Version of Classical Estimators

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Abstract

Consider i.i.d. d-dimensional random vectors x1,......,xn with a distribution of P depending on an unknown parameter R . In this paper we deal with robust counterparts of maximum posterior likelihood estimators and Bayes estimators in the inference on . Asymptomatic properties of these robust versions, including their asymptomatic equivalence of order p(n - 1), are proven.