



Comparison of Statistical Experiments (Encyclopedia of Mathematics and its Applications)

By Erik Torgersen

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The present work examines the various methods of comparing statistical experiments. It begins by introducing statistical experiments and convex analysis. This chapter is followed by others on game theory, decision theory, and vector lattices, which are a natural framework for studying statistical problems. The notion of deficiency, which measures the difference in information between two experiments, is then introduced. The relation between it and other concepts, such as sufficiency, randomization, distance, ordering, equivalence, completeness and convergence are also explored. The remainder of the book is devoted to applications of the theory to linear models, local comparison of differentiable experiments, majorization, and discussions of topics complementary to the main text.

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