PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 12, Fasc. 1 (1991), pp. 35–42

MINIMAX SEQUENTIAL ESTIMATION BASED ON RANDOM FIELDS

Roman Różański

Abstract: The problem of minimax sequential estimation for random fields is considered. A theorem which is a generalization of the results of Dvoretzky, Kiefer and Wolfowitz [2], Rhiel [7], Wilczyński [15], Trybuła [14], and Różański [9]-[12] is proved. This theorem is applicable to the pase of a Poisson random field when the cost of observation depends on a state of the process.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE