PROBABILITY AND MATHEMATICAL STATISTICS Vol. 17, Fasc. 1 (1997), pp. 21–28

THE RATE OF CONVERGENCE OF PMLEs

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Abstract: The rate of convergence of penalized maximum likelihood estimation will be developed based on Hellinger entropy with bracketing which measures the size of underlying spaces.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; Key words and phrases: -

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