STATISTICAL INFERENCE FROM SET-VALUED OBSERVATIONS

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Abstract: Consider a random experiment whose true (unknown) outcome is modelled by a certain random element X and the available imprecise observations are modelled by some random set A such that $X \in A$ almost surely. The purpose of the paper is to propose a statistical procedure for estimation of the real distribution of X. The asymptotic properties of the suggested procedure are then investigated in both non-parametric and parametric settings. So far, only the results for a finite sample space are available.

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