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INTEGRAL REPRESENTATION IN THE SET OF TRANSITION KERNELS

Harald Luschgy

Abstract: We prove a Choquet-type representation and uniqueness theorem for noncompact convex sets of transition kernels between a measurable space and a separable metrizable Radon space. Applications to sets of equivariant kernels and kernels with prescriped values are given. Furthermore, in the framework of statistical decision theory the representation is applied to sets of decision rules.

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