NON-ASYMPTOTIC MINIMAX RISK FOR HELLINGER BALLS

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Abstract: The following intuitively evident result is shown. Given a probability $P$ and a radius $r$, assume that we have to estimate an unknown law belonging to a sphere with centre $P$ and radius $r$ for the Hellinger distance using $n$ independent identically distributed observations. If the risk is measured by the square of the Hellinger distance, then the observations carry no information and the best estimator is just the centre $P$ of the sphere.

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