# SEQUENTIAL ESTIMATION IN RANDOM FIELDS

## Roman Różański

*Abstract:* Absolute continuity of measures $\mu_\theta$, generated by a random field and a Markov stopping set $\tau$, is considered. The analogue of Sudakov lemma is proved. Moreover, with some additional assumptions on $\tau$, the author proves the absolute continuity of the measure $\mu_\theta$ with respect to the measure $\mu_{\theta_0}$ on the $\sigma$-algebra $F_\tau$.

Results obtained in the paper make it possible to characterize efficient (in the sense of Cramer-Rao-Wolfowitz inequality) sequential plans for some random fields.

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

**Key words and phrases:** -

THE FULL TEXT IS AVAILABLE  HERE