

MINIMA OF CONVEX INTEGRAL FUNCTIONALS AND UNBIASED
ESTIMATION

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Abstract: Necessary and sufficient conditions for the optimality of unbiased estimators in case of arbitrary finite convex loss functions are given. These conditions are derived from a theorem on subdifferentials of convex integral functionals on Orlicz spaces. The results obtained provide a basic tool for problems, concerning universal loss functions and considered in paper [12]. They are also related to Cramér-Rao type inequalities.

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