

Maximum likelihood in an infinite-dimensional exponential family

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Abstract

The talk will explain a simplified version of the key argument used by Dou, Pollard, and Zhou (arXiv:1001.3742v1 [math.ST] 21 Jan 2010) for a minimax problem in functional estimation. The main ideas are: a convexity argument for estimation of parameters whose dimensions increase with sample size; and a change of measure trick to eliminate bias terms.