
Higher Order Asymptotics
by Jayanta K. Ghosh

These lecture notes are concerned with Edgeworth expansions, higher order efficiency, expansion of posterior, probability matching priors and related topics. The lectures were originally presented at the NSF-CBMS Regional Conference held at Chapel Hill, North Carolina, in August 1991.

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Edgeworth Expansions, Curved Exponentials, and Fisher Consistent Estimates

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