

Literaturverzeichnis

- Amos, D. E.: Additional percentage points for the incomplete beta distribution, *Biometrika* 50 (1963), 449–457.
- Bahadur, R. R.: Sufficiency and statistical decision functions, *Ann. Math. Stat.* 25 (1954), 423–462.
- Bahadur, R. R.: A characterization of sufficiency, *Ann. Math. Stat.* 26 (1955), 286–293.
- Barankin, E. W.: Locally best unbiased estimates, *Ann. Math. Stat.* 20 (1949), 477–501.
- Barankin, E. W.: Conditional expectation and convex functions, *Proc. 2nd Berkeley Symp. Math. Stat. Prob.* 1, University of California, Berkeley and Los Angeles (1951), 167–169.
- Bartfai, P.: Characterizations by sufficient statistics, *Analytic Function Methods in Probability Theory, Colloquia Mathematica Societatis Janos Bolyai*, Vol. 21 (1980), 15–19.
- Barndorff-Nielsen, O.: *Information and exponential families in statistical theory*, New York 1978.
- Bauer, H.: *Wahrscheinlichkeitstheorie und Grundzüge der Maßtheorie*, Berlin–New York 3. Aufl. Berlin 1978.
- Bellach, J., Franken, P., Warmuth, E. und W. Warmuth: *Maß, Integral und bedingter Erwartungswert*, Berlin 1978.
- Bhattacharya, A.: On discrimination and divergence, *Proc. Sc. Cong.* 1942.
- Bhattacharya, A.: On some analogues of the amount of the information and their uses in statistical estimation, *Sankhya* 8 (1946), 1–14, 201–218, 315–328.
- Bickel, P. J., and D. Blackwell: A note on Bayes estimates, *Ann. Math. Stat.* 38 (1967), 1907–1911.
- Billingsley, P.: *Probability and measure*, New York 1979.
- Blackwell, D.: Conditional expectation and unbiased sequential estimation, *Ann. Math. Stat.* 18 (1947), 105–110.
- Blackwell, D., and M. A. Girshick: *Theory of games and statistical decisions*, New York 1954.
- Blyth, C. R.: On minimax statistical decision procedures and their admissibility, *Ann. Math. Stat.* 22 (1951), 22–42.
- Chapman, D. G. and H. Robbins: Minimum variance estimation without regularity assumptions, *Ann. Math. Stat.* 22 (1951), 581–586.
- Chernoff, H., and L. E. Moses: *Elementary decision theory*, New York 1959.
- Cramér, H.: A contribution to the theory of statistical estimation; *Skand. Aktuarietidskr.* 29 (1946), 85–94.
- DeGroot, M. H. and M. M. Rao: Bayes estimation with convex loss, *Ann. Math. Stat.* 34 (1963), 839–846.
- Denker, M. und U. Krengel: *Wahrscheinlichkeitstheorie (Vorlesungsausarbeitung)* Inst. f. Math. Stat. u. Wirtschaftsmath. d. Uni. Göttingen, Göttingen 1976.
- Dieudonné, J.: *Grundzüge der modernen Analysis*, Bd. 1 2. Aufl. Braunschweig 1972.
- Doob, J. L.: *Stochastic processes* New York 1953.
- Eberl, W.: A note on characterization by sufficiency of the sample mean, *Publ. Math. Debrecen* (1983).
- Eberl, W., and W. Sandler: Optimal tests in 1-parameter exponential families, *Archiv d. Mathem.* (1982), 151–157.
- Feller, W.: *An introduction to probability theory and its applications*, vol. II, 2nd ed. New York 1971.
- Ferguson, T. S.: *Mathematical statistics: A decision theoretic approach*, New York 1967.
- Fraser, D. A. S.: *Nonparametric methods in statistics*, New York 1957.

- Fréchet, M.: Sur l'extension de certaines évaluations statistiques au cas de petits échantillons, *Rev. Inst. Intern. Stat.* 11 (1943), 182–205.
- Gänssler, P., und W. Stute: *Wahrscheinlichkeitstheorie*, Berlin-Heidelberg-New York 1977.
- Girshick, M. A., and L. J. Savage: Bayes and minimax estimates for quadratic loss functions, *Proc. 2nd Berkeley Symp. Math. Stat. Prob. 1*, University of California, Berkeley and Los Angeles (1951), 53–73.
- Halmos, P. R.: The theory of unbiased estimation, *Ann. Math. Stat.* 17 (1946), 34–43.
- Halmos, P. R.: *Measure theory*, New York 1950.
- Halmos, P. R., and L. J. Savage: Applications of the Radon-Nikodym theorem to the theory of sufficient statistics, *Ann. Math. Stat.* 20 (1949), 225–241.
- Harter, H. L.: *New tables of the complete gamma-function ratio and of percentage points of the chi-square and beta distributions*, Washington 1964.
- Hering, H., und U. Krengel: *Maßtheorie (Vorlesungsausarbeitung)*, Inst. f. Math. Stat. u. Wirtschaftsmath. d. Uni. Göttingen, Göttingen 1980.
- Hewitt, E., and K. Stromberg: *Real and abstract analysis*, Berlin-Heidelberg-New York 1965.
- Heyer, H.: *Mathematische Theorie statistischer Experimente*, Berlin-Heidelberg-New York 1973.
- Hildenbrand, W.: *Core and equilibria of a large economy*, Princeton 1974.
- Hinderer, K.: *Grundbegriffe der Wahrscheinlichkeitstheorie*, Berlin-Heidelberg-New York 1975.
- Hodges, J. L., and E. L. Lehmann: Some problems in minimax point estimation, *Ann. Math. Stat.* 21 (1950), 182–197.
- Hodges, J. L., and E. L. Lehmann: Some applications to the Cramér-Rao inequality, *Proc. 2nd Berkeley Symp. Math. Stat. Prob. 1*, University of California, Berkeley and Los Angeles (1951), 13–22.
- Ibragimov, I. A., and R. Z. Has'minskii: *Asymptotic estimation theory, Applications of Mathematics*, vol. 16; Berlin-Heidelberg-New York 1981.
- Irlé, A.: Zur Existenz von Maximin-Tests zum Niveau α (β), *OR-Verfahren XV* (1973), 70–73.
- Jacobs, K.: *Measure and integral*, New York 1978.
- Joshi, V. M.: On the attainment of the Cramér-Rao lower bound, *Ann. Stat.* 4 (1976), 998 to 1002.
- Kagan, A. M.: *Teorija otsjeniwanija dlja semejstw s parametrami sdwiga, masstaba i exponentnych*, *Trudy matem. in.-ta im. Steklowa AN SSSR* 104 (1968) (russisch).
- Kagan, A. M., Linnik, J. V., and C. R. Rao: A characterization of the normal law based on a property of the sample average; *Sankhya, Series A*, 27 (1965), 405–406.
- Kagan, A. M., Linnik, J. V., and C. R. Rao: *Characterization problems in mathematical statistics*, New York 1973.
- Kagan, F. M.: *Njekotoryje teoremy o charakterisatsii gamma-raspredelenija i bliskich k njemu*, *Litowskij matem. sbornik VIII*, 2 (1968) (russisch).
- Karlin, S.: Admissibility for estimation with quadratic loss, *Ann. Math. Stat.* 29 (1958), 406–436.
- Karlin, S., and H. Rubin: The theory of decision procedures for distributions with monotone likelihood ratio, *Ann. Math. Stat.* 27 (1956), 272–299.
- Kelley, J. L., and I. Namioka: *Linear topological spaces*, Berlin-Heidelberg-New York 1963.
- Kiefer, J.: On minimum variance estimators, *Ann. Math. Stat.* 23 (1952), 627–629.
- Kozek, A.: Efficiency and Cramér-Rao type inequalities for convex loss functions, *J. Multiv. Anal.* 7 (1977), 89–106.
- Kozek, A.: Minima of convex integral functionals and unbiased estimation, *Prob. and Math. Stat.* 1 Fasc 1. (1980), 15–27.

- Krengel, U.: Mathematische Statistik (Vorlesungsausarbeitung), Institut f. Math. Stat. u. Wirtschaftsmath. d. Uni. Göttingen, Göttingen 1973.
- Landers, D., and L. Rogge: Existence of most powerful tests for undominated hypotheses, *Zeitsch. f. W.-Theorie und verw. Gebiete* 24 (1972), 339–340.
- Laurant, F., Oheix, M., and J.-P. Raoult: Tests d'hypothèses, *Ann. Inst. Henri Poincaré V* 4 (1969), 385–414.
- Le Cam, L.: An extension of Wald's theory of statistical decision functions. *Ann. Math. Stat.* 26 (1955), 69–81.
- Lehmann, E. L.: A general concept of unbiasedness, *Ann. Math. Stat.* 22 (1951), 587–592.
- Lehmann, E. L.: On the existence of least favorable distributions, *Ann. Math. Stat.* 23 (1952), 408–416.
- Lehmann, E. L.: *Testing statistical hypotheses*, New York 1959.
- Lehmann, E. L., and H. Scheffé: Completeness, similar regions and unbiased estimation – part 1, *Sankhya* 10 (1950), 305–340.
- Linnik, J. V., and A. L. Ruhin: Convex loss functions in the theory of unbiased estimation, *Soviet Math. Dokl.* 12 (1971), 839–842.
- Lukacs, E.: A characterization of the gamma distribution, *Ann. Math. Stat.* 26 (1955), 319–324.
- Mahalanobis, P. C.: On the generalized distance in statistics, *Proc. Inst. Sci. India* 12 (1936), 49–55.
- Moeschlin, O., und W. Eberl: *Wahrscheinlichkeitstheorie und Statistik I (Maß- und Wahrscheinlichkeitstheorie)*, Kurs der Fernuniversität Hagen; Hagen 1979.
- Moeschlin, O., und W. Eberl: *Wahrscheinlichkeitstheorie und Statistik II (Mathematische Statistik)*, Kurs der Fernuniversität Hagen; Hagen 1980.
- Neumann, J. von: Zur Theorie der Gesellschaftsspiele, *Math. Ann.* 100 (1928), 295–320.
- Neyman, J., and E. S. Pearson: On the problem of the most efficient tests of statistical hypotheses, *Phil. Trans. Roy. Soc. A* 231 (1933), 289–337.
- Parthasarathy, K. R.: *Probability measures on metric spaces*, New York 1967.
- Pfanzagl, J.: Convexity and conditional expectations, *Ann. of Prob.* 2 (1974), 490–494.
- Plachky, D., Baringhaus, L., und N. Schmitz: *Stochastik I (Eine elementare Einführung in Grundbegriffe der Wahrscheinlichkeitsrechnung und Statistik)*, Wiesbaden 1978.
- Plachky, D.: *Stochastik II (Eine maßtheoretische Einführung in Grundbegriffe der Wahrscheinlichkeitstheorie und mathematischen Statistik)*, Wiesbaden 1981.
- Pratt, J. W.: Length of confidence intervals, *J. Amer. Stat. Assoc.* 56 (1961), 260–272.
- Rao, C. R.: Information and the accuracy attainable in the estimation of statistical parameters, *Bull. Calcutta Math. Soc.* 37 (1945), 81–91.
- Rao, C. R.: Sufficient statistics and minimum variance estimates, *Proc. Camb. Phil. Soc.* 45 (1949), 213–218.
- Rao, C. R.: Some theorems on minimum variance estimation, *Sankhya* 12 (1952), 27–42.
- Rao, C. R.: Apparent anomalies and irregularities in maximum likelihood estimation (with discussion), *Sankhya, Series B*, 24 (1962), 73–102.
- Rao, C. R.: Problems of selection with restriction, *J. Roy. Stat. Soc., Series B*, 24 (1962), 401–405.
- Rao, C. R.: *Linear statistical inference and its applications*, 2nd ed. New York 1973.
- Rohatgi, V. K.: *An introduction to probability theory and mathematical statistics*, New York 1976.
- Rohatgi, V. K., and R. G. Laha: *Probability theory*, New York 1979.
- Roussas, G. G.: *A first course in mathematical statistics*, Reading 1973.
- Schmetterer, L.: Bemerkungen zur Theorie der erwartungstreuen Schätzfunktionen, *Mitteilungsblatt Math. Stat.* 9 (1957), 147–152.
- Schmetterer, L.: On unbiased estimation, *Ann. Math. Stat.* 31 (1960), 1154–1163.

- Schmetterer, L.: Introduction to mathematical statistics, Berlin-Heidelberg-New York 1974.
- Thomson, D. H.: Approximate formulae for the percentage points of the incomplete beta function and the χ^2 -distribution, *Biometrika* 34 (1947), 368-372.
- Vogler, L. E.: Percentage points of the beta distributions, National Bureau of Standards, Boulder (Colorado) 1964.
- Wald, A.: Contributions to the theory of statistical estimation and testing hypotheses, *Ann. Math. Stat.* 10 (1939), 299-326.
- Wald, A.: Statistical decision functions which minimize the maximum risk, *Ann. Math.* 46 (1945), 265-280.
- Wald, A.: Statistical decision functions, *Ann. Math. Stat.* 20 (1949), 165-205.
- Wald, A.: Statistical decision functions, New York 1950.
- Wasan, M. T.: Parametric estimation, New York 1970.
- Wijsman, R. A.: On the attainment of the Cramér-Rao lower bound, *Ann. Stat.* 1 (1973), 538-542.
- Winkler, R. L.: Introduction to Bayesian inference and decision, New York 1972.
- Witting, H.: *Mathematische Statistik*, 3. Aufl. Stuttgart 1978.
- Witting, H., und G. Nölle: *Angewandte mathematische Statistik*, Stuttgart 1970.
- Zacks, S.: *The theory of statistical inference*, New York 1971.