LeCam’s randomization criterion in the setting of locally convex spaces without lattice structure

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Abstract: We prove a general functional analytic version of LeCam’s randomization criterion. This theorem can be applied to the case of loss function spaces with unbounded loss functions, the case that the loss function spaces depend also on the parameter of the experiment, to filtered experiments and to continuous linear operators on Hilbert spaces.

Keywords: Comparison of statistical Experiments, LeCam Theory, randomized decisions, locally convex spaces, separation of convex sets, filtered experiments
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