



# Empirical Processes in M-Estimation (Cambridge Series in Statistical and Probabilistic Mathematics)

*Sara A. van de Geer*

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## Empirical Processes in M-Estimation (Cambridge Series in Statistical and Probabilistic Mathematics)

Sara A. van de Geer

The theory of empirical processes provides valuable tools for the development of asymptotic theory in (nonparametric) statistical models, and makes it possible to give a unified treatment of various models. This book reveals the relation between the asymptotic behavior of M-estimators and the complexity of parameter space, using entropy as a measure of complexity, presenting tools and methods to analyze nonparametric, and in some cases, semiparametric methods. Graduate students and professionals in statistics, as well as those interested in applications, e.g. to econometrics, medical statistics, etc., will welcome this treatment.



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