

Extremal Families and Systems of Sufficient Sta (Lecture notes in statistics)



The point of view behind the present work is that the connection between a statistical model and a statistical analysis is a duality (in a vague sense). In usual textbooks on mathematical statistics it is often so that the statistical model is given in advance and then various inference principles are applied to deduce the statistical analysis to be performed. It is however possible to reverse the above procedure: given that one wants to perform a certain statistical analysis, how can this be expressed in terms of a statistical model? In that sense we think of the statistical analysis and the statistical model as two ways of expressing the same phenomenon, rather than thinking of the model as representing an idealisation of truth and the statistical analysis as a method of revealing that truth to the scientist. It is not the aim of the present work to solve the problem of giving the correct and final mathematical description of the quite complicated relation between model and analysis. We have rather restricted ourselves to describe a particular aspect of this, formulate it in mathematical terms, and then tried to make a rigorous and consequent investigation of that mathematical structure.

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