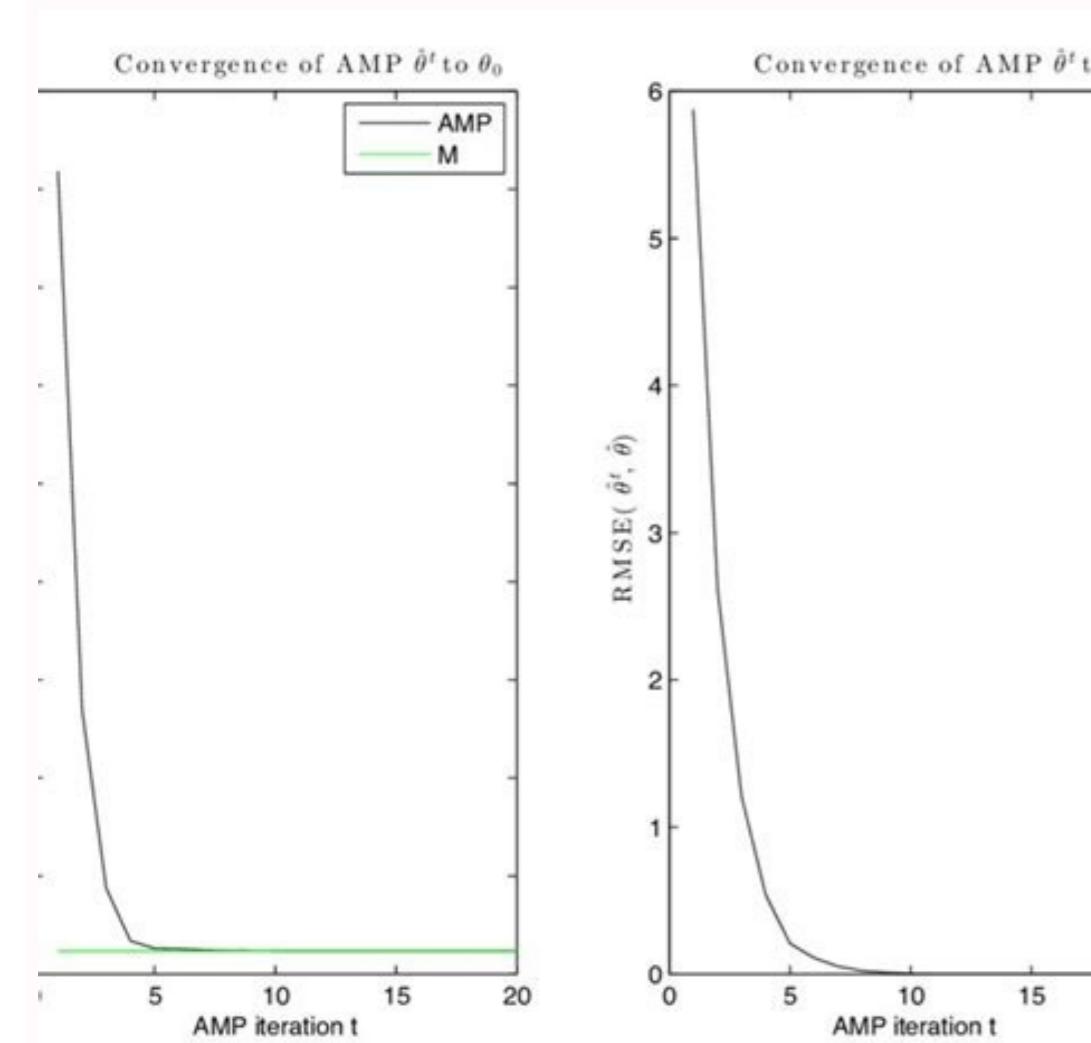
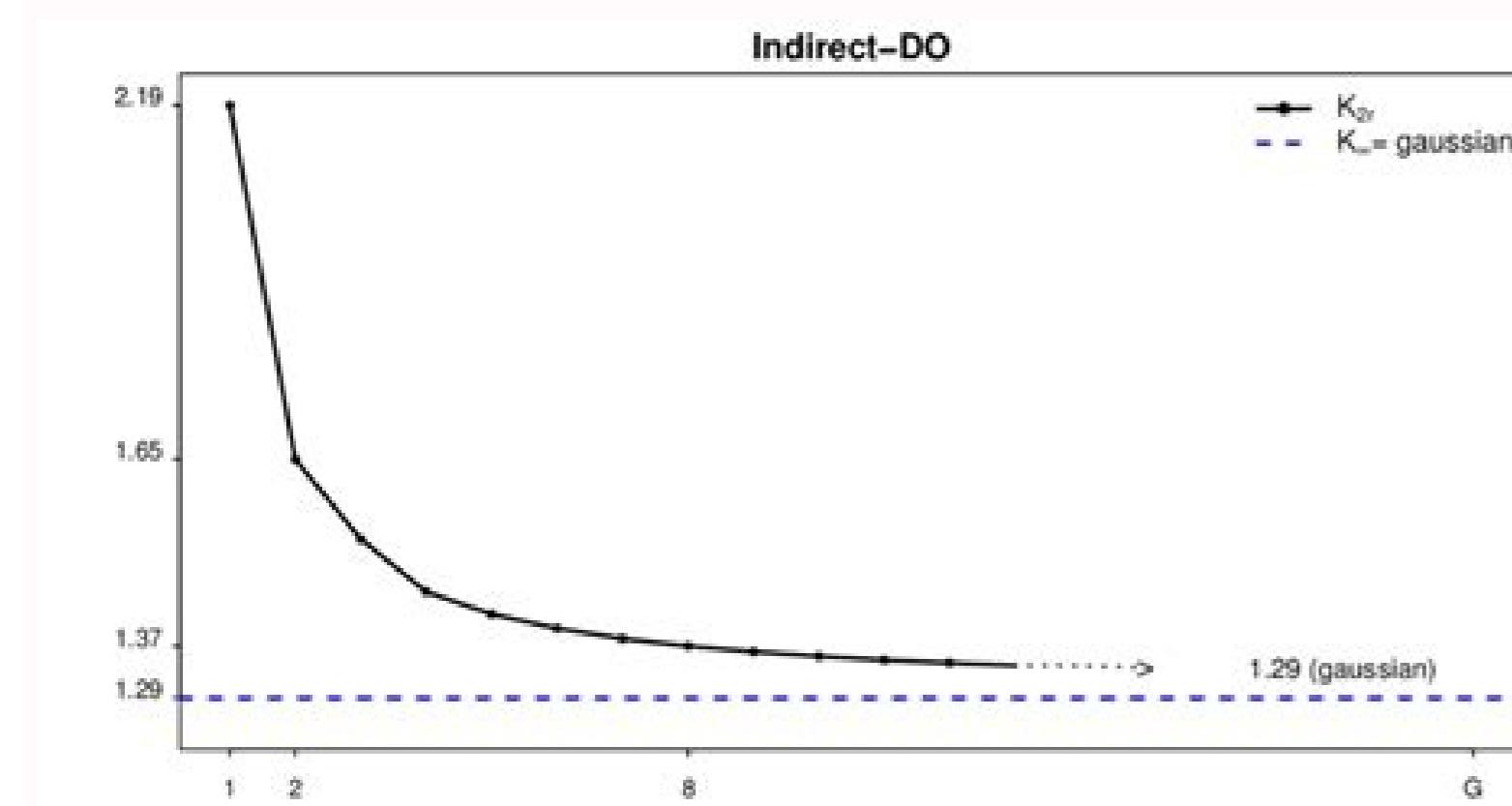
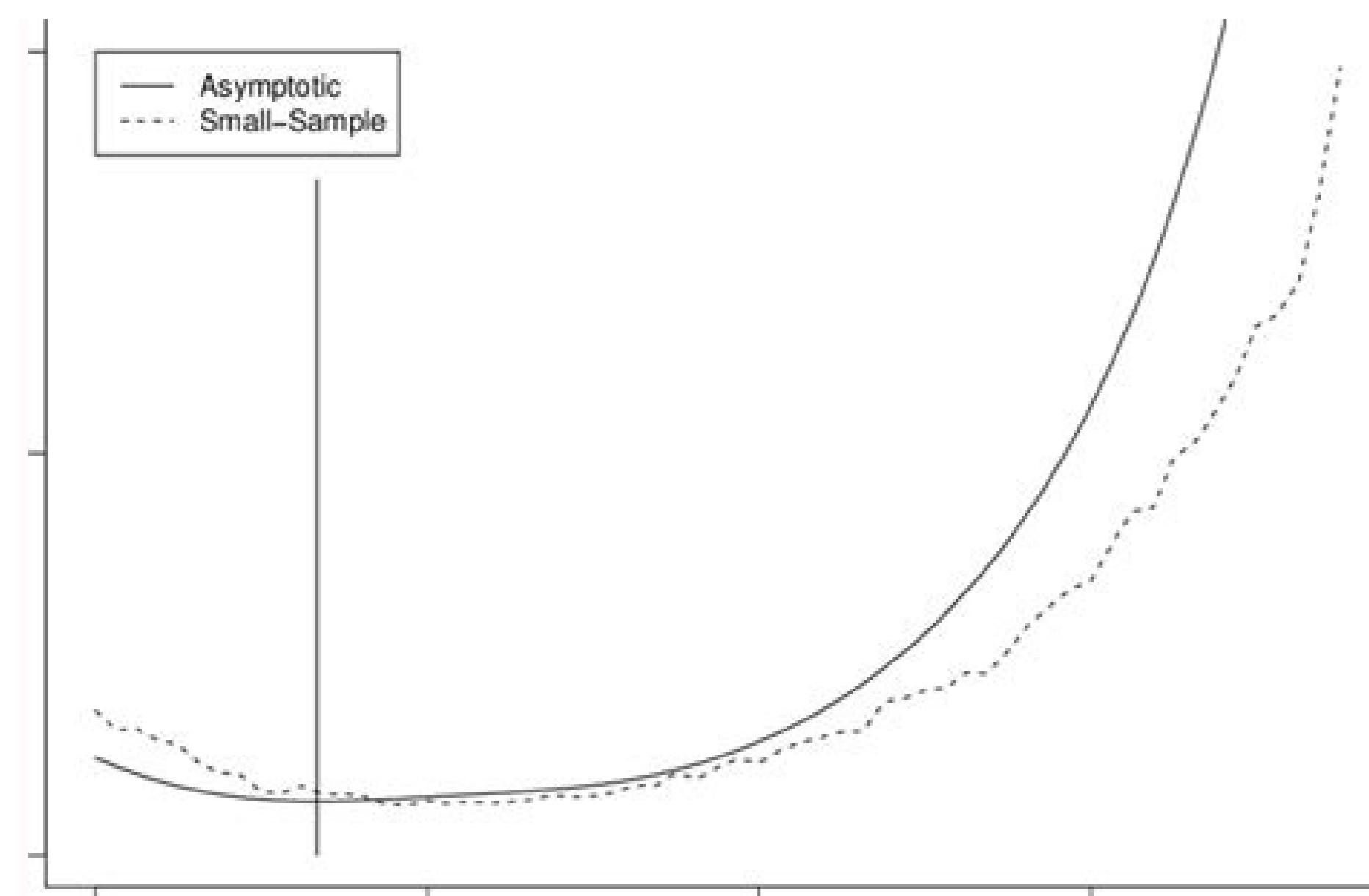


I'm not a robot!





In model  $X \sim f(x, \theta)$

"regular" condition

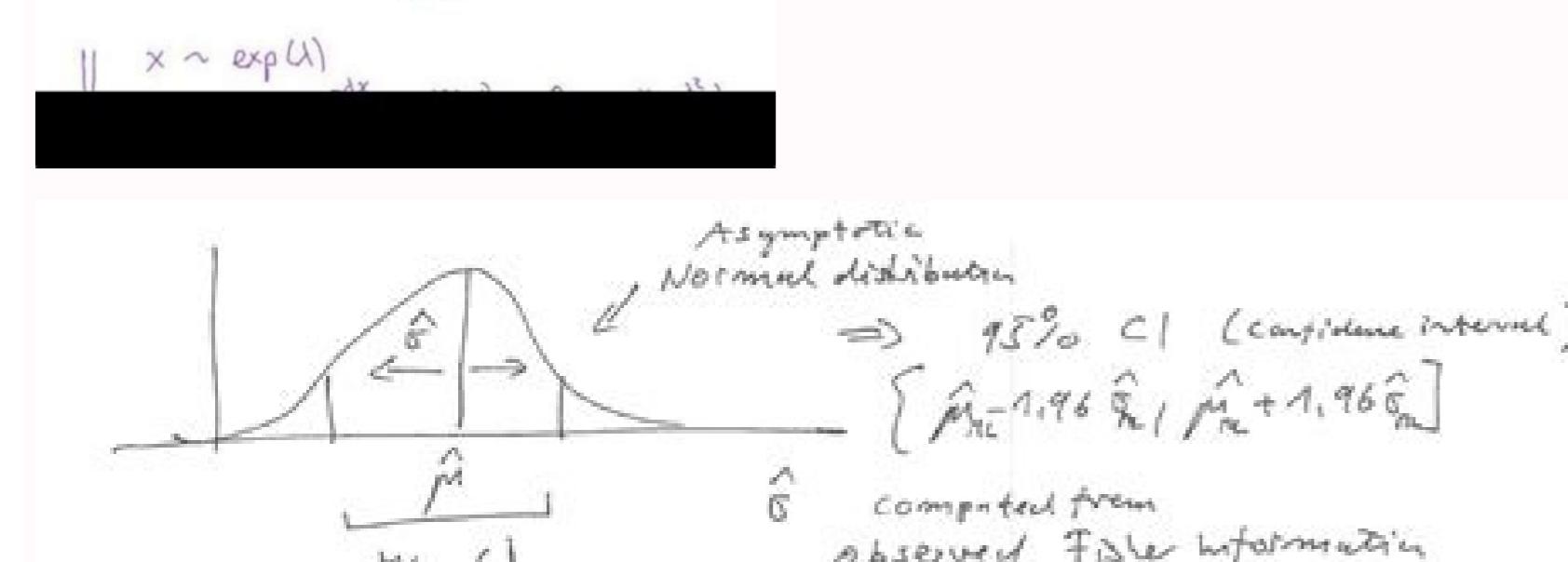
$$\boxed{\hat{\theta} \sim AN(\theta, \frac{1}{I(\theta)})}$$

$$\hat{\theta} \sim N(\theta, \frac{1}{I(\theta)})$$

Def:  $I(\theta) = E\left(\frac{\partial}{\partial \theta} \ell(\theta)\right)^2$

$$= -E\left(\frac{\partial^2}{\partial \theta^2} \ell(\theta)\right) \quad \checkmark$$

$\parallel$



Rice vs variance statistics. Asymptotic variance vs variance. What is asymptotic variance?



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