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STRONG CONVERGENCE OF ESTIMATORS AS ε_n-MINIMISERS OF OPTIMISATION PROBLEMS*

Petr Lachout[1], Eckhard Liebscher[2] and Silvia Vogel[2]

[1] *Department of Probability and Statistics, Charles University, Sokolovska 83, 18600 Prague, Czech Republic*
[2] *Institute of Mathematics, Technical University Ilmenau, 98684 Ilmenau/Thür, Germany*

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Abstract. In the paper we prove strong consistency of estimators as solution of optimisation problems. The approach of the paper covers non-identifiable models, and models for dependent samples. We provide statements about consistency of M-estimators in regression models with random and with non-random design.

Key words and phrases: Strong convergence, M-estimators, epi-convergence, stochastic optimisation.

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