STRONG CONVERGENCE OF ESTIMATORS AS $\varepsilon_n$-MINIMISERS OF OPTIMISATION PROBLEMS*

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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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