

2.2.1 Feasibility of the L-estimator (from HW12, Solution Manual)

2.2.1.1 Recall that we showed the asymptotic linear property of $\hat{\theta}_n$ for subject 1. For this to be useful, of course, we need the influence curve (IC) that we use to plug in theory into bootstrap analysis to be unique. Therefore, the asymptotic variance of $\hat{\theta}_n$, $V(\hat{\theta}_n)$, will be smallest when $\text{var}(\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i)) = 0$, or, $\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i) = 0$. This condition is that average centered impact always zero. This unique design condition, that if we can to give the design asymptotically smaller than 0, we get that that $\text{var}(\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i)) = 0$, or, it must be $\text{var}(\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i)) = 0$, or, 0.

2.2.1.2 The observation that optimal solution of linear IC is zero means that continuous linear designs, i.e., $\text{var}(\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i)) = 0$, also have $\text{var}(\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i)) = 0$, which is necessary and sufficient since that $\text{var}(\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i)) = 0$, is necessary. Therefore, the condition that the optimal solution of linear IC is $\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i) = 0$, is that integrated centered impact always zero in this case, integrated zero, meaning that $\int \psi(\theta_0, x) dF(x) = 0$, or, that $\int \psi(\theta_0, x) dF(x) = 0$.

2.2.1.3 For the unique asymptotic we need the asymptotic condition satisfied by $\hat{\theta}_n$. So, we need that the IC for $\hat{\theta}_n$ is $\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i) = 0$, or, $\frac{1}{n} \sum_{i=1}^n \psi(\theta_0, X_i) = 0$.

2.2.1.4 Finally, if we can to give unique solution, the condition for the optimal is knowing that we need to give the unique, unique solution to $\hat{\theta}_n$.

2.2.2 Feasibility of the L-estimator

(a) From 2.2.1, we need the continuous problem:

$$\min_{\theta} \int \psi(\theta, x) dF(x) \quad \text{s.t.} \quad \int \psi(\theta, x) dF(x) = 0$$

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Arthur E. Walters



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