Estimation accuracy of non-standard maximum likelihood estimators
Nabil Kbayer, Jérôme Galy, Eric Chaumette, François Vincent, Alexandre Renaux, Pascal Larzabal

To cite this version:

HAL Id: hal-01525500
https://centralesupelec.hal.science/hal-01525500
Submitted on 21 May 2017

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L’archive ouverte pluridisciplinaire HAL, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d’enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.
ESTIMATION ACCURACY OF NON-STANDARD MAXIMUM LIKELIHOOD ESTIMATORS

N. Kbayer(1), J. Galy(2), E. Chaumette(3), F. Vincent(3), A. Renaux(4) and P. Larzabal(5)

(1) Tésa/Isae-Supaero, Université de Toulouse, 7 Boulevard de la Gare, Toulouse, France (nabil.kbayer@isae.fr)
(2) Université de Montpellier 2/LIRMM, 161 rue Ada, Montpellier, France (galy@lirmm.fr)
(3) Isae-Supaero, Université de Toulouse, 10 av. Edouard Belin, Toulouse, France ([eric.chaumette, francois.vincent]@isae.fr)
(4) Université Paris-Sud/LSS, 3 Rue Joliot-Curie, Gif-sur-Yvette, France (renaux@lss.supelec.fr)
(5) Université Paris-Sud/SATIE, 61 av. du President Wilson, Cachan, France (pascal.larzabal@satie.ens-cachan.fr)

ABSTRACT
In many deterministic estimation problems, the probability density function (p.d.f.) parameterized by unknown deterministic parameters results from the marginalization of a joint p.d.f. depending on additional random variables. Unfortunately, this marginalization is often mathematically intractable, which prevents from using standard maximum likelihood estimators (MLEs) or any standard lower bound on their mean squared error (MSE). To circumvent this problem, the use of joint MLEs of deterministic and random parameters are proposed as being a substitute. It is shown that, regarding the deterministic parameters: 1) the joint MLEs provide generally suboptimal estimates in any asymptotic regions of operation yielding unbiased efficient estimates, 2) any representative of the two general classes of lower bounds, respectively the Small-Error bounds and the Large-Error bounds, has a "non-standard" version lower bounding the MSE of the deterministic parameters estimate.

Index Terms— Deterministic parameter estimation, maximum likelihood estimators, estimation error lower bounds

1. INTRODUCTION

As introduced in [1, p53], a model of the general deterministic estimation problem has the following four components: 1) a parameter space \( \Theta \) consisting of a set of parameter vectors \( \theta \), \( \Theta \subset \mathbb{R}^P \), 2) an observation space \( \Omega \) consisting of a set of observation vectors \( x \), \( \Omega \subset \mathbb{C}^M \), 3) a probabilistic mapping from \( \Theta \) to \( \Omega \), that is the probability law that governs the effect of a vector parameters value \( \theta \) on the observation \( x \) and, 4) an estimation rule \( \hat{\theta}(x) \), that is the mapping of \( \Omega \) into estimates. Actually, in many estimation problems, the probabilistic mapping results from a two steps probabilistic mechanism, leading to a probability density function (p.d.f.) of the form:

\[
p(x|\theta) = \int p(x|\theta, r) p(r|\theta) d\theta, \quad \theta \in \mathbb{R}^P,
\]

where \( \theta \) is a random vector, and \( p(x|\theta, r) \) and \( p(\theta|r) \) are known. Classical examples are the reception of \( M \) samples from a signal source either by a radar, a sonar or a telecom system in the presence of Gaussian or spherically invariant thermal noise [2]:

\[
x = s(\theta_a) + n(\theta_n), \quad \theta^F = (\theta_a^F, \theta_n^F), \quad \theta \triangleq a.
\]

In the case of an active radar [1][3], \( \theta_a \triangleq a \) are the complex amplitudes of the received signals backscattered by \( P_a \) targets which may fluctuate according to a given (or measured) p.d.f. such as the Swerling laws [4]. Therefore, as recalled in [5], deterministic estimation problems can be divided into two subsets: the subset of "standard" estimation problems for which a closed-form expression of \( p(x|\theta) \) is available, and the subset of "non-standard" estimation problems for which only an integral form of \( p(x|\theta) \) (1) is available. Since in non-standard estimation, maximum likelihood estimators (MLEs) (2a) can be no longer derived, the use of joint MLEs of \( \theta \) and \( \theta_e \) (2b) are proposed as being a substitute:

\[
\hat{\theta}_{ML}(x) = \arg\max_{\theta \in \Theta} \{ p(x|\theta) \}, \quad (2a)
\]

\[
\{ \tilde{\theta}(x), \tilde{\theta}_e(x) \} = \arg\max_{\theta \in \Theta, \theta_e \in \Theta_e} \{ p(x|\theta, \theta_e) \}, \quad (2b)
\]

where \( \Pi_{\theta_e} \) is the support of \( p(\theta_e, x|\theta) \). It is a sensible solution in the search for a realizable estimator of \( \theta_e \). Indeed, the widespread use of MLEs originates from the fact that, under reasonably general conditions on the observation model [7][8], the MLEs are, in the limit of large sample support, asymptotically unbiased, Gaussian distributed and efficient. If the observation model is Gaussian, some additional asymptotic regions of operation yielding unbiased Gaussian and efficient MLEs have also been identified at finite sample support [9][13]. Historically, the open literature on the estimation accuracy of MLEs in terms of mean squared error (MSE), including the associated lower bounds (LBs), has remained focused on standard deterministic estimation (2a) [7][14][33]. It is the reason why \( \bar{\theta}(x) \) and \( \bar{\theta}_e(x) \) (2b) are referred to as "non-standard MLEs" (NSMLEs). Interestingly enough, despite its frequent occurrence in practical estimation problems, the study of NSMLEs has received little attention and the contributions have been limited to the derivation of two representatives of the Small-Error bounds, namely the Cramér-Rao bound (CRB) [6][34] and the Battacharyya bound (BaB) [35].

The aim of the present communication is to complete this initial characterization of estimation accuracy of NSMLEs. First, the intuitive idea [6][34][35] that NSMLEs are generally suboptimal estimates (in any asymptotic region of operation yielding unbiased efficient estimates) is rigorously established. Therefore, it is of interest to investigate the suboptimality of the NSMLEs, which can be, in some extent, quantified by lower bounds (LBs) derivation and comparison. Thus, as a second contribution, we show that any representative of the two general classes of LBs on the MSE, respectively the Small-Error bounds and the Large-Error bounds, has a non-standard version lower bounding the MSE of NSMLEs. Small-Error bounds are not able to handle the threshold phenomena, whereas it is revealed by Large-Error bounds that can be used to predict the threshold value. Last, some of the results introduced are exemplified by a new look at the well known Gaussian complex observation models.
2. RELATION TO PRIOR WORK

Despite its frequent occurrence in estimation problems, the study of NSMLEs (2b) has received little attention and the contributions have been limited to the derivation of the appropriate CRB [6][34] and BaB [35]. Our contribution is two-fold: we show that 1) NSMLEs have been suboptimal in estimations under asymptotic regions of operation yielding unbiased efficient estimates, 2) any standard Small-Error or Large-Error bound on the MSE has a non-standard version lower bounding the MSE of NSMLEs.

3. ON THE SUBOPTIMALITY OF NSMLES

In the present communication, the discussion is restricted to the case where the supports of NSMLEs (2b) have been limited to the derivation of the appropriate CRB [6][34] and BaB [35]. Our contribution is two-fold: we show that 1) NSMLEs have been suboptimal in estimations under asymptotic regions of operation yielding unbiased efficient estimates, 2) any standard Small-Error or Large-Error bound on the MSE has a non-standard version lower bounding the MSE of NSMLEs.

4. NON-STANDARD LOWER BOUNDS

It is worth noticing that an equivalent form of (6a) is:

\[
\begin{align*}
\min_{\phi} & \quad \mathbb{E}_{x \mid \phi} \left[ \left( \hat{\phi} - g (\theta) \right)^T \left( \hat{\phi} - g (\theta) \right) \right] \leq C_\phi (\phi) \\
\min_{\phi} & \quad \mathbb{E}_{x \mid \phi} \left[ \left( \hat{\phi} - \phi \right)^T \left( \hat{\phi} - \phi \right) \right] \leq \min_{\theta \in \mathcal{U}} \left( E_{x \mid \phi} \left[ \left( \theta - \theta \right)^2 \right] \right).
\end{align*}
\]

since the latter form (6c) is the corner-stone to derive LBs on the MSE of NSMLEs. Indeed, since \( \mathcal{U} (\theta) \subset \mathcal{U} (\Delta) \), any LB on the MSE over \( \mathcal{U} (\Delta) \) is a LB on the MSE over \( \mathcal{U} (\Omega) \).

In its seminal work in standard estimation [19], Barankin has shown that the locally-best at \( \theta \) uniformly unbiased estimator is the solution of a norm minimization under linear constraints [5, Section 2]:

\[
\begin{align*}
\min_{\phi \in \mathcal{U}} & \quad \left\| \hat{\phi} (x) - \theta \right\|^2 \\
\text{under} & \quad \hat{\phi} (x) = x, \forall \theta \in \Theta,
\end{align*}
\]

where \( v_\theta (x; \theta') = \frac{p(x \mid \theta')}{p(x \mid \theta)} \) denotes the likelihood ratio (LR), and:

\[
MSE_\theta \hat{\phi} = \left\| \hat{\phi} (x) - \theta \right\|^2, \forall \theta \in \Theta.
\]

Unfortunately, if \( \Theta \) contains a continuous subset of \( \mathbb{R} \), then the norm minimization (7) leads to an integral equation with no analytical solution in general. As a consequence, many studies quoted in [28]-[32] have been dedicated to the derivation of "computable" LBs approximating the MSE of the locally-best uniformly unbiased estimator, aka the Barankin bound (BB). All these approximations derive from sets of discrete or integral linear transform of the "Barankin" constraint (7):

\[
E_{x \mid \phi} \left[ (\hat{\theta} (x) - \theta) v_\theta (x; \theta') \right] = \theta' - \theta, \forall \theta' \in \Theta.
\]

These results are readily generalizable to the parameters vector case [30][31], that is any Barankin bound approximation (BBA).
on \( \min_{\hat{\phi} \in \mathcal{U}(\Delta)} \{ E_{x|\phi} \left[ (\hat{\phi} - \phi) (\hat{\phi} - \phi)^T \right] \} \) can be derived from discrete or integral linear transforms of the set of constraints:

\[
\forall n \in [1, N], \quad E_{x|\phi} \left[ (\hat{\phi} - \phi) v_{\phi}(x; \phi^*) \right] = \psi^n - \phi, \quad (8a)
\]

where \( v_{\phi}(x; \phi^n) = \frac{p(x|\phi^n)}{p(x|\phi)}, \) that is as the solution of:

\[
\min_{\phi \in \mathcal{U}(\Delta)} \{ E_{x|\phi} \left[ (\hat{\phi} - \phi) (\hat{\phi} - \phi)^T \right] \} \quad \text{under} \quad E_{x|\phi} \left[ (\hat{\phi} - \phi) v_{\phi}(x; \phi^*) \right] = \Xi (\Phi^N), \quad (8b)
\]

where \( \Phi^N = [\phi^1, \ldots, \phi^N], \) \( \Xi (\Phi^N) = [\phi^1 - \phi, \ldots, \phi^N - \phi], \)

\[
v_{\phi}(x; \Phi^N) \triangleq v_{\phi}(x; \Phi^N) = (v_{\phi}(x; \phi^1), \ldots, v_{\phi}(x; \phi^N))^T,
\]

which defines the following BBA [30, Lemma 1]:

\[
C_{\phi} \left( \hat{\phi}_{BBA} \right) = \Xi (\Phi^N) R_{\phi}^{-1} (\Phi^N) \Xi (\Phi^N)^T, \quad \hat{\phi}_{BBA} = \Xi (\Phi^N) R_{\phi}^{-1} (\Phi^N) v_{\phi}(x; \Phi^N), \quad (8c)
\]

where \( R_{\phi} \) is the covariance matrix of \( \hat{\phi}_{BBA}. \) Even if in general \( \hat{\phi}_{BBA} \triangleq \hat{\phi}(x; \phi) \) (8c) is a clairvoyant estimator and does not belong to \( \mathcal{U}(\Omega), \) as:

\[
E_{\theta, r|\phi} \left[ C_{\phi} \left( \hat{\phi}_{BBA} \right) \right] \leq \min_{\phi \in \mathcal{V}(\Omega)} \{ E_{x, \theta, r|\phi} \left[ (\hat{\phi} - \phi) (\hat{\phi} - \phi)^T \right] \}, \quad (9)
\]

\( \mathcal{U}(\Omega) \) containing asymptotically the NSMLEs, it seems sensible to call \( E_{\theta, r|\phi} \left[ C_{\phi} \left( \hat{\phi}_{BBA} \right) \right] \) a non-standard LB (NSLB) and to denote \( \text{NSLB} \triangleq E_{\theta, r|\phi} \left[ C_{\phi} \left( \hat{\phi}_{BBA} \right) \right] \) to make the difference compared to the modified LBs (MB) which are on.

\[
E_{\theta, r|\phi} \left[ C_{\phi} \left( \hat{\phi}_{BBA} \right) \right] \text{or any BBA computed on } \mathcal{V}(\Omega).
\]

4.2. Tighter non-standard lower bounds

Interestingly enough, it is quite simple to introduce tighter NSLBs. It suffices to note that the addition of any subset of \( K \) constraints:

\[
\forall k \in [N + 1, N + K], \phi^k - \phi = E_{x|\phi} \left[ (\hat{\phi} - \phi_{\theta^k}) v_{\phi}(x; \phi^*) \right], \quad \phi^k = (\theta^k, \theta^k)^T,
\]

which is equivalent to [33, Lemma 3]:

\[
\left[ E_{x|\phi} \left[ (\hat{\theta}(x, \theta_r) - \theta) \left( v_{\phi}(x; \phi^* - 1 \right) \right] \right. \]

and can be reduced to [33, Lemma 2]:

\[
1 = E_{x|\phi} \left[ (\hat{\theta}(x, \theta_r) - \theta) \left( p(x|\theta_r + d\theta) - p(x|\theta_r) \right) \right. \]

\[
\frac{d\theta}{d\theta} p(x|\theta_r) \left( \theta_r \right), \quad (10a)
\]

since \( E_{x|\phi} \left[ (\hat{\phi}(x; \phi^2) - 1 \right) = 0 \). Then by letting \( d\theta \) be infinitesimally small, (9) becomes:

\[
N_{SCRB} \triangleq E_{\theta, r|\phi} \left[ E_{x|\phi} \left[ \left( \frac{\partial \ln p(x|\phi)}{\partial \phi} \right)^T \right] \right] \quad (11a)
\]

that is the Miller and Chang bound [6, (7)]. Following the rationale introduced in [22], a straightforward extension of (11) is obtained for \( \Phi^N = [\phi^1, \ldots, \phi^N], \) \( \phi^n = (\theta + (n - 1) d\theta)^T, 1 \leq n \leq N. \) Indeed the set of \( N \) associated constraints:

\[
d\theta (0, \ldots, N - 1)^T = E_{x|\phi} \left[ (\hat{\theta}(x, \theta_r) - \theta) v_{\phi}(x; \phi^N) \right],
\]

(12a)

by letting \( d\theta \) be infinitesimally small, becomes equivalent to [22]:

\[
(0, 1, 0, \ldots, 0)^T = E_{x|\phi} \left[ (\hat{\theta}(x, \theta_r) - \theta) b^*(x; \phi) \right],
\]

(12b)

where \( b^*(x; \phi) = \frac{1}{p(x|\phi)} \left( \phi(x|\phi), \ldots, \phi^{N-1}(x|\phi) \right)^T. \) As \( E_{x|\phi} \left[ b^*_1(x; \phi) b^*_1(x; \phi) \right] = E_{x|\phi} \left[ \phi^*_1 \phi^*_1 \right] = 0, 2 \leq n \leq N - 1, (12b) \) is actually equivalent to [33, Lemma 2]:

\[
e_1 = E_{x|\phi} \left[ (\hat{\theta}(x, \theta_r) - \theta) b^*(x; \phi) \right],
\]

(12c)

where \( b^*(x; \phi) = \frac{1}{p(x|\phi)} \left( \phi(x|\phi), \ldots, \phi^{N-1}(x|\phi) \right)^T. \) \( e_1 \) is \( 1, 0, \ldots, 0)^T, \) and (9) leads to the BBs [18] of order \( N - 1 [35]:

\[
N_{BB} \triangleq E_{\theta, r|\phi} \left[ E_{x|\phi} \left[ b^*(x; \phi) b^*^T(x; \phi) \right] \right] \quad (13a)
\]

Last, a key representative of the Large Error bounds is the Macayla-Seidman bound (MSB) [24] which is the practical form of the BB. Its non-standard form is: \( N_{MSB} = E_{\theta, r|\phi} \left[ C_{\phi} \left( \hat{\phi}_{BBA} \right) \right]. \)
A typical example is given by the NSCRB (11). Indeed by adding to (10a) the following $K = P + L$ constraints:

$$0 = E_{x|\theta} \left[ (\hat{\theta}(x, \theta) - \theta) u_\phi (x; \Phi^K) \right],$$

$$u_\phi (x; \Phi^K) = \left( u_\phi (x; \phi_1), \ldots, u_\phi (x; \phi_L) \right)^T,$$

where $\phi_L = \left( \theta, (\theta_\ast + u_1 h_1)^T \right)^T$ and $u_k$ is the $k$th column of the identity matrix $I_P$, one obtains the following equivalent set of constraints [33, Lemma 3.2]:

$$e_1 = E_{x|\theta} \left[ \left( \hat{\theta}(x, \theta) - \theta \right) e(x; \Phi^{K+1}) \right],$$

$$c(x; \Phi^{K+1}) = \frac{1}{\partial x} \left( \frac{p(x|\theta_\ast, \theta_\ast + a h)}{p(x|\theta_\ast, \theta_\ast)} - 1 \right),$$

where $\theta_\ast$ is the $k$th column of the identity matrix $I_P$, one obtains the following equivalent set of constraints [33, Lemma 3.2]:

$$E_{\theta_\ast|\theta} \left[ E_{x|\theta} \left[ \left( \frac{\partial \ln p(x|\phi)}{\partial \theta} \right)^2 \right] - 1 \right] \leq 0,$$

$$E_{\theta_\ast|\theta} \left[ e_1^T E_{x|\theta} \left[ \left( \frac{\partial \ln p(x|\phi)}{\partial \theta} \right) \frac{\partial \ln p(x|\phi)}{\partial \phi} \right]^{-1} e_1 \right] \leq 0.$$  

The above example illustrate that the tightest form of any NSLB is obtained when the set of unbiasedness constraints for $\phi$ as in (14b), however, at an additional cost in numerical integration or Monte Carlo simulation to evaluate the additional statistical expectations.

### 4.3. Further considerations

Since any existing standard Small-Error [7][15][18] or Large-Error bound [19][26][28][31] on $\phi$ can be obtained from (8c), it has a non-standard form obtained from $E_{\theta_\ast|\theta} \left[ C_{\theta_\ast} (\hat{\theta}_{BBBA}) \right]$ [5]. Let us recall that in general $\hat{\theta}_{BBBA} \triangleq \hat{\theta}_{BBBA}(x; \phi) \in U(\Delta)$, therefore the associated NSLB can not be compared to a priori neither with the MLE $\hat{\theta}_{M}$ nor with any of its LBs (computed with $p(x|\theta)$). In particular, NSLBs are not in general neither upper bounds on the MLE $\hat{\theta}_{M}$ nor on any of its LBs; comparisons are possible only on a "case-by-case basis". However if $p(\theta|\theta)$ does not depend on $\theta$, then one can derive inequalities between modified [5] and non-standard LBs (proofs are given in [36]). In the general case where $p(\theta|\theta)$ does depend on $\theta$, no general inequalities between modified and non-standard LBs can any longer be exhibited; comparisons are possible only on a "case-by-case basis".

### 5. A NEW LOOK AT GAUSSIAN OBSERVATION MODELS

In many practical problems of interest (radar, sonar, communication, ...), the complex $M$-dimensional observation vector $x$ consists of a bandpass signal which is the output of an Hilbert filtering leading to a complex Gaussian circular vector $x \sim CN(m_x, C_x)$ [1][37, §13][38]. Two particular signal models are mostly considered: the deterministic (conditional) signal model and the stochastic (unconditional) signal model [39]. In the deterministic case the unknown

where $\xi (\theta^L) = (\theta^1 - \theta_0, \ldots, \theta^L - \theta_0)^T$, $\Phi^L = [\phi^1 \ldots \phi^L]$, $\Xi (\Phi^L) = [\phi^1 \ldots \phi^L - \phi^L]$ for $L \in \{N, N + K\}$. Parameters are connected with the expectation value, whereas they are connected with the covariance matrix in the stochastic one. A simple and well known instantiation is:

$$x_t = s(\tau) a_t + n_t, \quad 1 \leq t \leq T,$$

where $a_1, \ldots, a_T$ are the complex amplitudes of the signal, $s(\tau)$ is a vector of $M$ parametric functions depending on a single deterministic parameter $\tau$, $n_t \sim CN(0, \sigma_n^2 I_M)$, $1 \leq t \leq T$, are independent and identically distributed (i.i.d.) Gaussian complex circular noises independent of the signal of interest. Additionally if $\mathbf{a} = (a_1, \ldots, a_T)^T \sim CN(0, \sigma_n^2 I_T)$, then (16) is an unconditional signal model parameterized by $\theta = (\tau, \sigma_n^2, \tau_n^2)^T$, and the MLE (2a) of $\tau$, aka the unconditional MLE (UMLE), is obtained by minimization of the concentrated criterion [11]:

$$\hat{\tau} = \arg \min_{\tau} \left\{ \frac{\sigma_n^2 s(\tau) s^H(\tau) + \sigma_n^2 I_M} \right\}.$$  

The associated CRB, aka the unconditional CRB (UCRB), is [11, (4.64)][40]:

$$\text{UCRB}_\tau = \sigma_n^2 \left( \frac{2 \ln(\tau) T^2 \sigma_n^2}{\text{SNR} + 1} \right)^{-1},$$

$$\text{SNR} = \frac{\sigma_n^2 \|s(\tau)\|^2}{\sigma_n^2},$$

where $\text{SNR} = I_M - \mathbf{a}^H \mathbf{a}$ and SNR is the signal-to-noise ratio computed at the output of the single source matched filter [11]. The NSMLE (2b) of $\tau$ is actually the conditional MLE (CMLE) obtained by minimization of the concentrated criterion [11]:

$$\hat{\tau} = \arg \min_{\tau} \left\{ \sum_{t=1}^T x_t^H \Pi_s(x_t) x_t \right\},$$

and the associated NSCRB is:

$$\text{NSCRB}_\tau = E_{a|\sigma_n^2} [\text{CCRB}_\tau(a)], \text{CCRB}_\tau(a) = \frac{\sigma_n^2}{2 \ln(\tau) \|a\|^2},$$

where $\text{CCRB}_\tau$ denotes the conditional CRB associated to the CMLE [11, (4.68)]. First, it has been shown [11, (4.74)], in the case of a vector of unknown parameters $\tau$, that asymptotically where $T \to \infty$:

$$C_\theta(\hat{\tau}) \geq C_\theta(\tau) = UCRB_\tau \geq \text{CCRB}_\tau,$$

which illustrates that the act of resorting to the NSMLE (here the CMLE) is in general an asymptotic suboptimal choice in the MSE sense. However, in the case of single unknown parameter $\tau$, (18) becomes:

$$C_\theta(\hat{\tau}) = C_\theta(\tau) = UCRB_\tau,$$

which highlights that in some particular cases the NSMLE may be asymptotically equivalent to the MLE in the MSE sense. Second, since $\|a\|^2 \sim \chi^2_{2T}$, i.e. a chi-squared random variable with 2T degrees of freedom, then [37]:

$$\text{NSCRB}_\tau = \frac{\sigma_n^2}{2 \ln(\tau) \|a\|^2} \frac{T^2}{\text{SNR} + 1} \text{if } T \geq 2,$$

$$\text{NSCRB}_\tau = \frac{\sigma_n^2}{2 \ln(\tau) \|a\|^2} \text{if } T = 1.$$  

Therefore, if $T \geq 2$:

$$\text{NSCRB}_\tau = \frac{\text{NSCRB}_\tau}{\text{UCRB}_\tau} = \frac{T \text{SNR}}{T - 1 \text{SNR} + 1}$$

which illustrates the facts that NSLB are not in general neither upper bounds on the MLE of MLEs nor on any of its LBs.
6. REFERENCES


[38] B. Picinbono, "On circularity,” IEEE Trans. on SP, 42(12): 3473-3482, 1994
