49(6)

不等式约束下线性模型中线性估计的可容许性

吴鑑洪(1)，陈学琴(2)

(1)上海华东师范大学统计系; (2)宜春师范学院

摘要　　研究了线性模型在不等式约束条件下齐次和非齐次线性估计的可容许性, 刻画了两者之间的关系, 得到了不等式约束条件下非齐次线性估计可容许性的充要条件.

关键词　　可容许性　不等式约束　齐次/非齐次线性估计

分类号　62C15

Admissibility of Linear Estimators in Linear Models with Respect to Inequality Constraints

Jian Hong Wu(1), Xue Qin Chen(2)

(1)Department of Statistics, East China Normal University, Shanghai 200062; (2)Yichun University, Jiangxi 336000

Abstract Admissibility of both homogeneous and inhomogeneous linear estimators is investigated in linear models with respect to inequality constraints. The relation between admissibility of the two types of estimators is derived. Under some conditions, sufficient and necessary conditions for the admissibility of inhomogeneous linear estimators with respect to inequality constraints are given.

Key words   admissibility   inequality constraint   homogeneous/inhomogeneous linear estimator

DOI:

通讯作者　吴鑑洪 wjhstat1@yahoo.com.cn