

# Quadratic Admissible Estimate of Covariance in Pseudo-Elliptical Contoured Distribution

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**摘要** This article mainly discusses the admissibility of quadratic estimate of covariance in pseudo-elliptical distribution. Under the quadratic loss function, the necessary and sufficient conditions that a quadratic estimator is an admissible estimator of covariance in the class of quadratic estimators are obtained. A complete class of the quadratic estimator class is also given.

**关键词** [Admissibility](#), [covariance](#), [quadratic estimator](#), [quadratic](#), [loss function](#)

分类号

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**Key words** [Admissibility](#) [covariance](#) [quadratic estimator](#) [quadratic](#) [loss function](#)

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通讯作者

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