

论文

ADMISSIBILITY OF SIMULTANEOUS ESTIMATION OF SEVERAL LOSSES

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摘要 In this paper, admissibility and inadmissibility results of simultaneous estimation of losses of multivariate normal mean estimators are given. Admissible estimators for losses of usual estimators of multivariate gamma parameters, multivariate binomial parameters and Poisson parameters are obtained respectively.

关键词 [Loss estimator, generalized Bayes estimat](#)

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Key words [Loss estimator](#) [generalized Bayes estimator](#) [quadratic loss function](#) [matrix loss function](#) [normal distr](#)

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