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论文

ON INADMISSIBILITY OF SOME USUAL ESTIMATORS OF LOSS INCURRED IN ESTIMATING ERROR VARIANCE

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摘要 Under multivariant normal linear models, it is proved that usual loss estimators based on the uniformly minimum variance unbiased estimator and the best affinely equivariant estimator of error variance are inadmissible with squared error loss.

关键词 Normal linear model,unbiassed loss estim

分类号

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Key words Normal linear model unbiassed loss estimator squared error loss

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