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论文

ESTIMATING THE NONCENTRALITY PARAMETER OF A t-DISTRIBUTION

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摘要 Inadmissibility of a traditional class of noncentrality parameter estimators under quadratic loss is established. The result is heuristically motivatedby the form of generalized Bayes estimators and is proved via unbiased estimators of the risk function and a solution to an integro-differential inequality.

关键词 Point estimation,normal parameters,nonce

分类号

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Key words Point estimation normal parameters noncentral t-distribution quadratic admissibility generalized Bay

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