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JOURNAL OF THE JAPAN STATISTICAL SOCIETY

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[\[PDF \(206K\)\]](#) [\[References\]](#)**Estimating the Inverse Matrix of Scale Parameters in an Elliptically Contoured Distribution**Hisayuki Tsukuma¹⁾*1) Graduate School of Economics, University of Tokyo*

Abstract: The problem of estimating the inverse matrix of scale parameters of an elliptically contoured distribution is considered with respect to Stein's loss function. It is shown that improvement of the estimators obtained under the normality assumption remains robust under an elliptically contoured distribution. A numerical study is also conducted to evaluate the risk performances of the improved estimators.

Key words: elliptically contoured distribution, expected value, multivariate linear model, precision matrix, Stein's loss

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