On improved estimation in a conditionally Gaussian regression

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The paper considers the problem of estimating a $p\geq2$\ dimensional mean vector of a multivariate conditionally normal distribution under quadratic loss. The problem of this type arises when estimating the parameters in a continuous time regression model with a non-Gaussian Ornstein--Uhlenbeck process driven by the mixture of a Brownian motion and a compound Poisson process.

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