



An Uniformly Asymptotically Efficient Robust Estimator of a Location Parameter (Classic Reprint) (Paperback)

By Kei Takeuchi

Forgotten Books, United States, 2018. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.Excerpt from An Uniformly Asymptotically Efficient Robust Estimator of a Location Parameter The basic idea of the method is as follows. Although it is quite impossible to estimate the variance covariance matrix of the order statistics directly from the sample, it is possible to estimate the variance-covariance of the order statistics of a sample of size k , from a sample of size n , and if n is appreciably larger than k , the estimates would be accurate. But if the distribution is regular, this information about the variance - covariance matrix of the order statistics of a sample of size k can be effectively used to construct a nearly efficient estimator based on the sample of size n provided that k is also large. About the Publisher Forgotten Books publishes hundreds of thousands of rare and classic books. Find more at This book is a reproduction of an important historical work. Forgotten Books uses state-of-the-art technology to digitally reconstruct the work, preserving the original format whilst repairing imperfections present in the aged copy. In rare cases, an imperfection in the original, such as...



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