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The Minimax Estimator of Stochastic Regression Coe cients and Parameters in the Class of All Estimators

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摘要

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The Minimax Estimator of Stochastic Regression Coe cients and Parameters in the Class of All Estimators

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Abstract In this paper, the authors address the problem of the minimax estimator of linear combinations of stochastic regression coefficients and parameters in the general normal linear model with random effects. Under a quadratic loss function, the minimax property of linear estimators is investigated. In the class of all estimators, the minimax estimator of estimable functions, which is unique with probability 1, is obtained under a multivariate normal distribution.

Key words minimax estimator stochastic regression coefficients quadratic loss function normal linear model

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