论文

Quadratic Admissible Estimate of Covariance in Pseudo-Elliptical Contoured Distribution

Hengjian Cui, Xiuhong Gao

School of Mathematical Sciences and Statistical Data Analysis Laboratory, Beijing Normal University, Beijing, 100875, China

收稿日期   修回日期   网络版发布日期   接受日期

摘要   This article mainly discusses the admissibility of quadratic estimate of covariance in pseudo-elliptical distribution. Under the quadratic loss function, the necessary and sufficient conditions that a quadratic estimator is an admissible estimator of covariance in the class of quadratic estimators are obtained. A complete class of the quadratic estimator class is also given.

关键词   Admissibility, covariance, quadratic est

分类号

Abstract This article mainly discusses the admissibility of quadratic estimate of covariance in pseudo-elliptical distribution. Under the quadratic loss function, the necessary and sufficient conditions that a quadratic estimator is an admissible estimator of covariance in the class of quadratic estimators are obtained. A complete class of the quadratic estimator class is also given.

Key words   Admissibility   covariance   quadratic estimator   quadratic   loss function

---

通讯作者