

论文

Quadratic Admissible Estimate of Covariance in Pseudo-Elliptical Contoured Distribution

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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

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Key words [Admissibility](#) [covariance](#) [quadratic estimator](#) [quadratic](#) [loss function](#)

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