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ONLINE ISSN : 1348-6365

PRINT ISSN : 1882-2754

JOURNAL OF THE JAPAN STATISTICAL SOCIETY

Vol. 33 (2003) , No. 2 pp.231-244

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Sequential Estimation of the Ratio of Scale Parameters in the Exponential Two-sample Problem

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Abstract: We consider a sequential point estimation of the ratio of two exponential scale parameters. For a fully sequential sampling scheme, second order approximations are obtained to the expected sample size and the risk of the sequential procedure. We also propose a bias-corrected procedure to reduce the risk.

Key words: Doob's maximal inequality, fully sequential procedure, regret, second order approximation, Wald's lemma

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To cite this article:

Chikara Uno; "Sequential Estimation of the Ratio of Scale Parameters in the Exponential Two-sample Problem", *JOURNAL OF THE JAPAN STATISTICAL SOCIETY*, Vol. **33**, pp.231-244 (2003) .

JOI JST.JSTAGE/jjss/33.231

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