

Linearly sufficient and admissible estimators

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Abstract

The problem of admissible linear estimation under the Gauss-Markov model was extensively studied by Rao in [7]. Rao's results were developed in [3] and [2] under a possibly singular model. However, the linear sufficiency was studied and characterized in [1] and [4]. The subject of linear sufficiency and admissibility was considered in [5] and [6].

The purpose of this paper is to present estimators that satisfy both of these properties, along with some new supplementary results.

Keywords

Admissibility, Linear sufficiency.

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