

Improved Estimators of Uniform Scale Parameters with Known Ordering

B. K. Hooda

Department of Mathematics and Statistics, CCS Haryana Agricultural University, Hisar-125004, India. Email: bkhooda@yahoo.co.in

K. P. Singh

Department of Biostatistics, School of Public Health, University of North Texas Health Science Center, Fort Worth, TX 76137, U.S.A. Email: ksingh@hsc.unt.edu

S. Bae

Department of Biostatistics, School of Public Health, University of North Texas Health Science Center, Fort Worth, TX 76137, U.S.A. Email: sbae@hsc.unt.edu

Abstract

Ordered parameters with known ordering often arise in various agricultural and biological experiments. In this paper improved estimators of ordered parameters of two uniform distributions are derived and compared with the natural estimators of ordered parameters with known ordering. Best scale equivariant estimators are also presented and compared with the usual estimators in terms of risk under squared-error loss.

Keywords: Ordered parameters, uniform distribution, maximum likelihood, equivariant estimators, Squared error loss.

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