ON ROBUST ESTIMATION OF VARIANCE COMPONENTS

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Abstract: Estimating functions of variance components is considered. The problem is to find an estimator, the variance of which changes as little as possible when the kurtosis of the underlying distribution runs over a given interval; such estimators are called *robust*. In the paper the existence of robust estimators is considered. The robust estimators with minimal variance are constructed. A comparison of robust and standard estimators is discussed.

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