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BIAS-ROBUST ESTIMATION OF THE SCALE PARAMETER

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Abstract: The paper deals with the concept of robustness given by Zieliński (see [17] and [18]). The uniformly most bias-robust estimates of the scale parameter, based on order statistics and spacings, for some statistical models are obtained. Violation of these models are generated by ordering relations in the set of distributions like stochastic ordering, dispersive ordering, convex and star-shaped orderings and others.

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