PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 8 (1987), pp. 111–116

THE JACKKNIFE METHOD AND THE GAUSS-MARKOV ESTIMATION

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Abstract: It is shown that in many cases the Jackknife estimator is the least squares estimator in a convenient linear model; moreover, under some light assumptions about the distribution of the observations, this least squares estimator is also the Gauss-Markov estimator.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; **Key words and phrases:** -

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