**PROBABILITY
AND
MATHEMATICAL STATISTICS**

Vol. 9, Fasc. 2 (1988), pp. 44–

ADMISSIBILITY OF LIMITS OF THE UNIQUE LOCALLY BEST LINEAR ESTIMATORS WITH APPLICATION TO VARIANCE COMPONENTS MODELS

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Abstract: The paper gives a sufficient condition for the limit of a sequence of the unique best linear estimators to be admissible. For commutative variance components models a complete characterization of limits of sequences fulfilling that condition is established. There are also presented some conditions imposed on the variance components model which guarantee that the described set of limits coincides with the minimal complete class.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

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