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AN EXPLICIT CHARACTERIZATION OF ADMISSIBLE LINEAR ESTIMATORS OF FIXED AND RANDOM EFFECTS IN BALANCED RANDOM MODELS

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Abstract. A necessary and sufficient conditions for a linear estimator of a linear function of fixed and random effects in a balanced random model to be admissible are given. The formulae for admissible estimators depend on certain coefficients from the interval [0, 1], as in well-known results for other models (see e.g. Cohen [?]).

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Key words and phrases: balanced random models, linear estimation, linear prediction, admissibility among an affine set, locally best estimator.

THE FULL TEXT IS AVAILABLE HERE

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