

LINK FUNCTIONS FOR PARAMETERS OF SEQUENTIAL ORDER STATISTICS AND CURVED EXPONENTIAL FAMILIES

BY

GRIGORIY VOLOVSKIY (AACHEN), STEFAN BEDBUR (AACHEN), AND
UDO KAMPS (AACHEN)

Abstract. Estimation of model parameters of sequential order statistics under linear and nonlinear link function assumptions is considered. Utilizing the arising curved exponential family structure, conditions for existence and uniqueness as well as the validity of asymptotic properties of maximum likelihood estimators are stated. Minimal sufficiency and completeness of the associated canonical statistics are discussed.

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