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 compo-
nents model which guarantee that the described set of limits coincides with the minimal
complete class.

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