PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 25, Fasc. 2 (2005), pp. 257–265

ON ADMISSIBLE QUADRATIC ESTIMATION IN A SPECIAL LINEAR MODEL

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Abstract: A random linear model for spatially located sensors measured intensity of a source of signals in discrete instants of time is considered. A characterization of admissible quadratic estimators of the mean squared error of a linear estimator of the expectation of the intensity is given.

2000 AMS Mathematics Subject Classification: 62F10, 62J10.

Key words and phrases: Linear estimator, quadratic estimator, admissibility, quadratic subspace, locally best estimator.

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