PROBABILITY AND MATHEMATICAL STATISTICS Vol. 36, Fasc. 1 (2016), pp. 99–112

SHARP BOUNDS FOR THE BIAS OF TRIMMED MEANS OF PROGRESSIVELY CENSORED ORDER STATISTICS

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Abstract: We provide sharp upper and lower bounds on the bias of trimmed means of progressively censored type II order statistics from general distributions in various scale units. The results are illustrated with numerical examples. We also discuss this problem for distributions with decreasing density or failure rate, as well as for generalized order statistics.

2000 AMS Mathematics Subject Classification: Primary: 62G30; Secondary: 60E15.

Keywords and phrases: Trimmed mean, progressive censoring, generalized order statistics, sharp bounds, bias.

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