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ON IMPROVING UNBIASED ESTIMATORS BY MULTIPLICATION WITH A MATRIX

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Abstract: Consider a random n-vector Y with a mean vector μ and finite second moments. Under some assumptions on the model there is constructed a class of linear estimators as good as a given unbiased linear estimator of parametric function $C'\mu$. For some parametric functions there are identified those estimators in the constructed class which are admissible for $C'\mu$.

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