Linear admissible estimation revisited

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The problem of admissible linear estimation under the Gauss-Markov model was extensively studied by Rao (1976). Rao's work stimulated further research in this area. Baksalary et al. (1992, 1995) studied this problem in a possibly singular model, while Baksalary and Mathew (1988) and Markiewicz (1998) studied it in a possibly misspecified model. Another subject of research considered by Markiewicz (1996) and Markiewicz and Puntanen (2009) was a specified subclass of admissible estimators that are in addition linearly sufficient. The purpose of this paper is to present the development of the theory and its state-of-the-art, along with some new supplementary results.

Literatura

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