

Peng, Junhao; Qin, Hong; Wu, Min

All E -admissible and G -admissible linear estimators of the common mean matrix parameter.

(Chinese. English summary) [Zbl 0936.62062](#)

J. Cent. China Norm. Univ., Nat. Sci. 32, No. 4, 400-404 (1998).

Summary: For a general multivariate linear model, this paper discusses the E -admissibility and G -admissibility of the linear estimator for $SX\Theta$ in the class of all estimators, and gives a necessary and sufficient condition for $\sum_{i=1}^n A_i Y_i$ to be an E -admissible estimator of $SX\Theta$ and that for $\sum_{i=1}^m A_i Y_i$ to be a G -admissible estimator of $SX\Theta$.

MSC:

62H12 Estimation in multivariate analysis

62C15 Admissibility in statistical decision theory

62J05 Linear regression; mixed models

Keywords:

common mean matrix parameter; E -admissibility; G -admissibility