

**Vajda, I.**

**Comparison of asymptotic variances for several estimators of location.** (English)

Zbl 0678.62035

Probl. Control Inf. Theory 18, No. 2, 79-89 (1989).

Summary: This is a comparative study presenting asymptotic variances of several consistent asymptotically normal estimators of location for sources of independent data defined by mixtures of standard normal and some other, normal or non-normal, distributions. An estimator introduced by the author [Information theory, statistical decision functions, random processes, Trans. 9th Prague Conf., Prague 1982, Vol. A, 103-112 (1983; Zbl 0552.62016); Recent results in estimation theory and related topics, Suppl. Issues Stat. Decis. 1, 239-261 (1984; Zbl 0558.62004)] is compared with a group of estimators considered by *P. J. Huber* [Ann. Math. Stat. 43, 1041-1067 (1972; Zbl 0254.62023)] and with a group of estimators proposed by *P. Kovanic* [Probl. Control Inf. Theory 13, 303-319 (1984; Zbl 0583.94008)]. Variances of all estimators are compared with the reversed value of Fisher information. The results are presented in a graphical form.

**MSC:**

62F12 Asymptotic properties of parametric estimators

62F10 Point estimation

Cited in **38** Documents

**Keywords:**

comparative study; asymptotic variances; consistent asymptotically normal estimators of location; mixtures; reversed value of Fisher information