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Small sample performance of confidence intervals for a truncation parameter. (English)

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S. Afr. Stat. J. 18, 45-58 (1984).

Summary: Let $\{X_n, n \geq 1\}$ be a sequence of independent and identically distributed random variables with common cumulative distribution function $F_\theta(x)$, where θ is a finite left truncation parameter. In this paper fixed-width confidence intervals with prescribed coverage probability are investigated.

MSC:

62F25 Parametric tolerance and confidence regions
62G15 Nonparametric tolerance and confidence regions
65C05 Monte Carlo methods

Cited in **1** Document

Keywords:

small sample performance; stopping variable; truncation; fixed-width confidence intervals; prescribed coverage probability