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On one multivariate linear model with nuisance parameters. (English) Zbl 0953.62051
Acta Univ. Palacki. Olomuc., Fac. Rerum Nat., Math. 36, 131-139 (1997).

Summary: The characterization for a class of functions of useful parameters which are estimable under the model with nuisance parameters and under the model where the nuisance parameters are neglected and estimators of which have the same variance in both mentioned models is given.

MSC:

[62H12](#) Estimation in multivariate analysis
[62J05](#) Linear regression; mixed models

Cited in **2** Documents

Keywords:

[BLUE](#); [efficiently estimable functions](#); [nuisance parameters](#)

Full Text: [EuDML](#)

References:

- [1] Kubáček L.: Foundations of Estimation Theory. Elsevier, Amsterdam-Oxford-New York-Tokyo, 1988.
- [2] Kubáčková L., Kubáček J.: Elimination Transformation of an Observation Vector preserving Information on the First and Second Order Parameters. Technical Report, Institute of Geology, University of Stuttgart, No 11, (1990), 1-71.
- [3] Nordström K., Fellman J.: Characterizations and Dispersion-Matrix Robustness of Efficiently Estimable Parametric Functionals in Linear Models with Nuisance Parameters. *Linear Algebra and its Applications* 127 (1990), 341-361. · [Zbl 0709.62063](#) · [doi:10.1016/0024-3795\(90\)90348-G](https://doi.org/10.1016/0024-3795(90)90348-G)

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