Kunderová, Pavla

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

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 Stuttgard, 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