

Kunderová, Pavla**Locally best and uniformly best estimators in linear model with nuisance parameters.**(English) [Zbl 1001.62021](#)

Tatra Mt. Math. Publ. 22, 27-36 (2001).

The regular linear regression model in which the vector of its expected value parameters is divided into two parts, into the vector of useful and nuisance parameters, respectively, is considered. Unbiased estimators are investigated for useful parameters or functions of them. Explicit expressions of locally best and uniformly best linear unbiased estimators are found. A necessary and sufficient condition for the existence of uniformly best linear unbiased estimators is given.

Reviewer: Eva Lešanská (Olomouc)

MSC:[62J05](#) Linear regression; mixed models[62F10](#) Point estimationCited in **5** Documents**Keywords:**[regular linear regression model](#); [nuisance parameters](#); [unbiased estimators](#)