國 立 中 央 大 學

統 計 研 究 所

學 術 演 講

主 講 人：張元宗教授（日本目白大学）

講　　題：**Estimation of Two Ordered Normal Means when a Covariance Matrix is Known**

時　　間：**106** 年 **08** 月 **17** 日（星期四）下午 **15：30 ～ 16：20**

地　　點：中央大學鴻經館 **708** 室

茶　　會：下午 **15：00 ～ 15：30**　　地　點：鴻經館 **510** 室

ABSTRACT

Estimation of two normal means with an order restriction is considered when a covariance matrix is known. It is shown that restricted maximum likelihood estimator (MLE) stochastically dominates both estimators proposed by Hwang and Peddada (1994) and Peddada et al. (2005). The estimators are also compared under the Pitman nearness criterion and it is show that the MLE is closer to ordered means than the other two estimators. Estimation of linear functions of ordered means is also considered and a necessary and sufficient condition on the coefficients is given for the MLE to dominate the other estimators in terms of mean squared error.

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