Estimation of the Mean of the Selected Population

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Abstract : Two normal populations with different means and same variance are considered, where the variances are known. The population with the smaller sample mean is selected. Various estimators are constructed for the mean of the selected normal population. Finally, they are compared with respect to the bias and MSE risks by the method of Monte-Carlo simulation and their performances are analysed with the help of graphs.

Keywords : estimation after selection, Brewster-Zidek technique, estimators, selected populations

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