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Minimum variance unblased estimation in the gamma distribution

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Abstract

In this paper a new infinite series UMVU etimator far general functions of the scale parameter in the gamma distribution wita shape parameter known is presented. The formula gives is easy to employ, and also leads to simple approximations to the UMVU. These approximations are shown to perform well is the examples considered.

Keywords:

UMVU estimation

gamma distribution

generalized jackknife

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