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Minimum variance unbiased estimation in the gamma distribution

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Abstract

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

Keywords:

UMVU estimation

gamma distribution

generalized jackknife

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