

Application of Jordan algebra for statistical inference in multivariate normal models

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Abstract

It will be presented applications of Jordan Algebra to the problem of optimal estimation and testing hypotheses in multivariate normally distributed models. As an example are block compound symmetric (BCS) covariance structure in multivariate models. The test are based on quadratic unbiased estimators of covariance parameters as a ratio of positive and negative part of estimator of covariance parameters.

Keywords

Sufficient and complete statistics, Unbiased estimation, Testing hypotheses, Block compound symmetric covariance structure.

References

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