

Unbiased estimator using hypergeometric function

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Abstract

In the Growth curve model uniform correlation structure is of the interest. Most estimators of parameter ρ are biased. Olkin and Pratt in 1958 [?] showed how to derive unbiased estimator of correlation coefficient using hypergeometric function. Our motivation for studying unbiased estimator is Ye, Wang in 2009 [?].

Our aim is to derive unbiased estimator of ρ in case of uniform correlation structure based on moment estimator derived by Klein and Žežula in 2010 [?] and compare these estimators.

Keywords

Growth curve model, unbiased estimator, hypergeometric function.

References

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