

ORDERING AND COMPARING ESTIMATORS BY MEANS OF GINI
SEPARATION INDEX

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Abstract: The suggested ordering of estimators uses the separation measure between the population with true and estimated values of parameter. It allows us to choose one estimator as better in the cases where variances are equal or where information contained in variances is not satisfactory.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

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