

Interdisciplinary Mathematical Statistical Techniques (Shanghai 2007), May 20-23, 2007,
University of Science and Technology of China, Hefei, Anhui, P.R.China

**EFFICIENCY PROPERTIES OF SOME IMPROVED
ESTIMATORS IN LINEAR REGRESSION MODELS UNDER
PITMAN CLOSENESS CRITERION**

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Pitman Measure of Closeness, in recent years, has received enormous attention and has emerged as the one of the alternative comparison criterion of performance of competing estimators. In this article, efficiency properties of a family of improved estimators in a linear regression model that combines sample information with that of non sample information have been studied using Pitmans Measure of Closeness. Performance properties of estimators are compared under balanced loss function using General Pitman closeness criterion when the error distribution is not necessarily normal. Attempts have also been made to obtain the conditions leading to a region of preference of one estimator over another competing estimator thus obtaining dominance conditions.

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