ON ESTIMATION OF PARAMETERS OF BETA DISTRIBUTIONS BY GROUPED OBSERVATIONS WITH CENSORING

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In this work we study the problem of parameters estimation of the Beta distribution with a specific observation pattern. The observations are assumed to group and full non-observations of individual realization values are possible. Application of a modified in a certain sense, method of maximum likelihood is suggested and the offered procedure is shown to lead to consistent estimators.The experiment is designed in such a way that the actual number of realizations is unknown to us, we know only a part of those realizations. The investigation is based on the paper [1].

References

1. Nadaraya E., Patsatsia M., Sokhadze G. On the Maximum Pseudo-Likelihood Estimation of a Distribution Parameters by Grouped Observations with Censoring. SokhumiStateUniversity Proceedings. VII, Mathematics and Computer Sciences Series. SokhumiStateUniversity Publishing House.Tbilisi. 2009. p. 33-43.