

Statistical Estimation of Parameters Associated with the Probability Distribution of Random Variable X

Hla Hla Win*

Abstract

In this paper, a sample from a random variable X is used for the purpose of estimating one (or) several unknown parameters. Some intuitive criteria for estimators – unbiasedness, efficiency and consistency are studied first. And then confidence interval procedures of estimation are discussed.

Key words: Statistics; unbiased; efficiency; consistency.

* Professor and Head, Dr., Department of Mathematics, Yangon Institute of Education