ON POOLING THE ESTIMATES OF SHAPE PARAMETERS OF TWO PARETO DISTRIBUTION

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ABSTRACT

In this paper, we have proposed some pooled estimators of common shape parameter of two Pareto distributions from the estimates obtained from two independent random samples. We have also proposed sometimes pooled estimators when it is suspected but not known for certain that the shape parameters of two Pareto distributions are equal. The properties of these estimators have been studied and recommendations are provided.