Estimation of a discriminant function from a mixture of two gamma distributions when the sample size is small

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Abstract:

A procedure is presented for finding maximum likelihood estimates of the parameters of a mixture of two gamma distributions; those results are given for classified and unclassified observations. The performance of the estimates based on small samples is studied by simulation experiments. Estimation of the discriminant function on the basis of a small sample size is considered. Its performance is investigated by a series of simulation experiments.

Keywords:

Maximum likelihood estimates; Discriminant function; Estimation from mixtures; Simulation experiments

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