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UNBIASED ESTIMATORS AND CLASSIFICATION PROBLEMS FOR MULTIVARIATE NORMAL POPULATIONS

R. A. ABUSEV AND YA. P. LUMEL'SKII

(Translated by Bernard Seckler)

1. The Bayes optimal rule for testing two simple hypotheses in the case of a continuous random variable with given distribution laws can be expressed in terms of the ratio of the densities $p_{\theta_1}(x)$ and $p_{\theta_2}(x)$ (see [1]). As shown in [2], an asymptotically optimal test may be obtained when solving a statistical classification problem if one substitutes into this ratio consistent estimators for the distribution densities.

An important class of consistent estimators for the density functions are the unbiased estimators which depend on a sufficient statistic (see [3]–[8]). In [9], unbiased estimators for the density of a nondegenerate normal distribution are used to construct a classification rule for assigning an observation x^0 to one of two normal populations.

In discussing the article [9], L. N. Bol'shev indicated that one should include the observation x^0 in the value of the sufficient statistics t_i , $i = 1, 2$, in the classification rule. It turned out that to realize this recommendation, it was necessary to simplify methods of finding unbiased estimators for the densities given in [7]–[8]. This not only succeeded in taking L. N. Bol'shev's remark into account but also led to the construction of unbiased estimators which enable one to solve the problem of classifying a group of n_0 observations $x_1^0, x_2^0, \dots, x_{n_0}^0$ into one of two multivariate normal populations. Such problems are solved in this article for the case where the parameters of a k -variate normal law are unknown and the densities are estimated from trial samples. Unbiased estimators are constructed and these estimators are used to solve statistical classification problems.

2. Let us formulate a simple fact which generalizes the Bayes method of constructing unbiased estimators used in [4], [5], [7] and [8].

Let \mathcal{P}_θ^X , $\theta \in \Theta$, be a family of probability measures defined on a sample space (X, \mathcal{A}) possessing a sufficient statistic T . Let Y be a random variable defined on (X, \mathcal{A}) with values in $(\mathcal{Y}, \mathcal{B})$ (\mathcal{B} is a σ -algebra of events on \mathcal{Y}).

Theorem 1. *If the joint distribution of the random variable Y and sufficient statistic T has a density $p_\theta(y, t)$ (with respect to some σ -finite measure), then an unbiased estimator for the density $p_\theta(y)$ depending on the unknown parameter θ , $\theta \in \Theta$, expressed in terms of the value t of the sufficient statistic, has the form*

$$(2.1) \quad \hat{p}_\theta(y) = \frac{p_{\theta_0}(y, t)}{p_{\theta_0}(t)},$$

where the densities $p_\theta(y, t)$ and $p_\theta(t)$ are evaluated for a fixed value of the parameter $\theta = \theta_0$.

The truth of the theorem follows from the fact that the unbiased estimator (2.1), which is the conditional density $p(y|t)$, is independent of the unknown parameter θ , and therefore it can be evaluated for any value $\theta_0 \in \Theta$ (see [10]).

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