

ESTIMATION OF PROBABILITY DENSITY AT A POINT BY THE
WEISS-WOLFOWITZ METHOD

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Abstract.

One special case of distribution density at a point is considered. The problem is solved by the method of parametric statistics and by the methods of maximal likelihood and moments. A class of densities of high order is considered and asymptotic efficiency of the constructed estimate is established.

Key words and phrases: Likelihood, Density of moments, Asymptotics, Competitive estimate.

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