

**ESTIMATING THE PARAMETER  $\mu$  OF THE EXPONENTIAL  
DISTRIBUTION WITH KNOWN COEFFICIENT OF VARIATION BY  
ORDER STATISTICS**

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**ABSTRACT**

In this paper, we have obtained the best linear unbiased estimator (*BLUE*) of  $\mu$  of the exponential distribution  $E(\mu, c^2\mu^{-2})$  with known coefficient of variation  $c$  by order statistics. Also we have obtained the compact form of the estimator derived. Efficiency comparisons are also made on the proposed estimators with some of the usual estimators of  $\mu$ .

**1. INTRODUCTION**

In some of the biological and physical science problems, situations where the scale parameter is proportional to the location parameter are seen reported in the literature. (see, for example, Gleser and Healy, (1976). If the scale parameter is proportional to the location parameter, the constant of proportion is denoted by  $c$ ,  $c$  is the known coefficient of variation. If the parent distribution is a normal with mean  $\mu$  and standard deviation  $c\mu$  and if it is denoted by  $N(\mu, c^2\mu^2)$ ,  $c$  is the known coefficient of variation, then the problem of estimating  $\mu$  has been extensively discussed in the available literature, for example see, Searls (1964), Khan (1968), Gleser and Healy (1976), Arnholt and Hebert (1995), Kunte (2000), and Guo and Pal (2003). The Best Linear Unbiased Estimator (*BLUE*) of  $\mu$  for  $N(\mu, c^2\mu^2)$  distribution for different values of  $c$  using order statistics are discussed in Thomas and Sajeevkumar (2003). Estimating the mean of logistic distribution with known coefficient of variation are discussed by Sajeevkumar and Thomas (2005). Estimating the location parameter of an exponential distribution with known coefficient of variation are discussed in Ghosh and Razmpour (1982) and Samanta (1984).

In this paper, we describe the technique of estimating the location parameter  $\mu$  of the exponential distribution by order statistics, when the coefficient of variation is known.

**2. ESTIMATING THE LOCATION PARAMETER  $\sim$  OF A  
DISTRIBUTION WHEN THE SCALE PARAMETER IS  $d\sim$  FOR  
KNOWN  $d$**

In this section we consider the family  $G$  of all absolutely continuous distributions which depend on a location parameter  $\sim$  and a scale parameter  $\dagger = d\sim$  where  $d$  is known. Then any distribution belongs to  $G$  has a *p.d.f.* of the form

$$f(x: \sim, d\sim) = \frac{1}{d\sim} f_0\left(\frac{x - \sim}{d\sim}\right), \quad \sim > 0, d > 0. \quad (1)$$

Let  $\underline{X} = (X_{1:n}, X_{2:n}, \dots, X_{n:n})'$  be the vector of order statistics of a random sample of size  $n$  drawn from (1). Let  $\underline{r} = (r_{1:n}, r_{2:n}, \dots, r_{n:n})'$  and  $V = ((v_{r,s:n}))$  be the vector of means and dispersion matrix of the vector of order statistics of a random sample of size  $n$  arising from  $f(x: 0, 1)$ . Then by considering  $\sim$  as the location parameter of (1), a linear unbiased estimator of  $\sim$  based on order statistics is given by (see, Balakrishnan and Rao (1998), p.13)

$$\hat{\sim} = -\frac{\underline{r}'V^{-1}(\underline{1r}' - \underline{r}\underline{1}')V^{-1}\underline{X}}{(\underline{r}'V^{-1}\underline{r})(\underline{1}'V^{-1}\underline{1}) - (\underline{r}'V^{-1}\underline{1})^2} \quad (2)$$

and

$$V(\hat{\sim}) = \frac{(\underline{r}'V^{-1}\underline{r})d^{2\sim-2}}{(\underline{r}'V^{-1}\underline{r})(\underline{1}'V^{-1}\underline{1}) - (\underline{r}'V^{-1}\underline{1})^2}, \quad (3)$$

where  $\underline{1}$  is a column vector of  $n$  ones. Also by considering  $d\sim$  as the scale parameter of the *p.d.f.* defined in (1). A linear unbiased estimator of  $d\sim$  is given by (see, Balakrishnan and Rao (1998), p.13)

$$T = \frac{\underline{1}'V^{-1}(\underline{1r}' - \underline{r}\underline{1}')V^{-1}\underline{X}}{(\underline{r}'V^{-1}\underline{r})(\underline{1}'V^{-1}\underline{1}) - (\underline{r}'V^{-1}\underline{1})^2} \quad (4)$$

and

$$V(T) = \frac{(\underline{1}'V^{-1}\underline{1})d^{2\sim-2}}{(\underline{r}'V^{-1}\underline{r})(\underline{1}'V^{-1}\underline{1}) - (\underline{r}'V^{-1}\underline{1})^2}. \quad (5)$$

From (4) we can obtain another linear unbiased estimator  $\sim^*$  of  $\sim$  based on order statistics is given by

$$\tilde{\sim}^* = \frac{1}{d} \left( \frac{\underline{1}'V^{-1}(\underline{1}\underline{r}' - \underline{r}\underline{1}')V^{-1}\underline{X}}{(\underline{r}'V^{-1}\underline{r})(\underline{1}'V^{-1}\underline{1}) - (\underline{r}'V^{-1}\underline{1})^2} \right) \tag{6}$$

and

$$V(\tilde{\sim}^*) = \frac{(\underline{1}'V^{-1}\underline{1})\tilde{\sim}^2}{(\underline{r}'V^{-1}\underline{r})(\underline{1}'V^{-1}\underline{1}) - (\underline{r}'V^{-1}\underline{1})^2}. \tag{7}$$

Now we derive the BLUE  $\tilde{\sim}$  of  $\tilde{\sim}$  based on order statistics is given in the following theorem.

**Theorem 2.1:** Let  $\underline{X} = (X_{1:n}, X_{2:n}, \dots, X_{n:n})'$  be the vector of order statistics of a random sample of size  $n$  drawn from a distribution with *p.d.f.* defined in (1). Let  $\underline{r} = (r_{1:n}, r_{2:n}, \dots, r_{n:n})'$  and  $V = ((v_{r,s:n}))$  be the vector of means and dispersion matrix respectively of the vector of order statistics of a random sample of size  $n$  drawn from  $f(x:0,1)$ . Then the BLUE  $\tilde{\sim}$  of the parameter  $\tilde{\sim}$  is given by

$$\tilde{\sim} = \frac{(d\underline{r}'V^{-1}\underline{X} + \underline{1}'V^{-1}\underline{X})}{(d^2\underline{r}'V^{-1}\underline{r} + 2d\underline{r}'V^{-1}\underline{1} + \underline{1}'V^{-1}\underline{1})} \tag{8}$$

and its variance

$$Var(\tilde{\sim}) = \frac{d^2\tilde{\sim}^2}{(d^2\underline{r}'V^{-1}\underline{r} + 2d\underline{r}'V^{-1}\underline{1} + \underline{1}'V^{-1}\underline{1})}, \tag{9}$$

where  $\underline{1}$  is a column vector of  $n$  ones.

**Proof:** Given  $\underline{X} = (X_{1:n}, X_{2:n}, \dots, X_{n:n})'$  and let  $Y_{1:n}, Y_{2:n}, \dots, Y_{n:n}$  are the order statistics of a random sample of size  $n$  drawn from  $f(x:0,1)$ . Let  $E(Y_{r:n}) = r_{r:n}$ ,  $r = 1, 2, \dots, n$ , and  $Cov(Y_{r:n}, Y_{s:n}) = v_{r,s:n}$  for  $1 \leq r < s \leq n$ . Then we have

$$\frac{X_{r:n} - \tilde{\sim}}{d\tilde{\sim}} = Y_{r:n}, r = 1, 2, \dots, n$$

and

$$E(X_{r:n}) = (dr_{r:n} + 1)\tilde{\sim}, r = 1, 2, \dots, n \tag{10}$$

$$V(X_{r:n}) = d^2\tilde{\sim}^2v_{r,r:n}, r = 1, 2, \dots, n \tag{11}$$

and

$$\text{Cov}(X_{r:n}, X_{s:n}) = d^2 \sim^2 v_{r,s:n}, \quad 1 \leq r < s \leq n. \quad (12)$$

From (10) to (12) one can also write,

$$E(\underline{X}) = (d\underline{r} + \underline{1}) \sim \quad (13)$$

and

$$D(\underline{X}) = V d^2 \sim^2, \quad (14)$$

where  $\underline{1}$  is a column vector of  $n$  ones,  $\underline{r} = (r_{1:n}, r_{2:n}, \dots, r_{n:n})'$  and  $V = ((v_{r,s:n}))$ .

Then by generalized Gauss-Markoff theorem, the BLUE  $\tilde{z}$  of  $\sim$  is given by,

$$\tilde{z} = \frac{(d\underline{r} + \underline{1})' V^{-1} \underline{X}}{(d\underline{r} + \underline{1})' V^{-1} (d\underline{r} + \underline{1})},$$

That is

$$\tilde{z} = \frac{(d\underline{r}' V^{-1} \underline{X} + \underline{1}' V^{-1} \underline{X})}{d^2 \underline{r}' V^{-1} \underline{r} + 2d \underline{r}' V^{-1} \underline{1} + \underline{1}' V^{-1} \underline{1}}$$

and

$$\begin{aligned} V(\tilde{z}) &= \frac{d^2 \sim^2}{(d\underline{r} + \underline{1})' V^{-1} (d\underline{r} + \underline{1})} \\ &= \frac{d^2 \mu^2}{d^2 \underline{r}' V^{-1} \underline{r} + 2d \underline{r}' V^{-1} \underline{1} + \underline{1}' V^{-1} \underline{1}}. \end{aligned}$$

This proves the theorem.

### 3. ESTIMATING THE PARAMETER $\sim$ OF THE EXPONENTIAL DISTRIBUTION BY ORDER STATISTICS WHEN THE COEFFICIENT OF VARIATION $C$ IS KNOWN

In this section we consider an exponential distribution  $E(\sim, d^2 \sim^2)$  with *p.d.f.*

$$f(x: \sim, d \sim) = \frac{1}{d \sim} e^{-\frac{(x-\sim)}{d \sim}}, \quad \sim, d > 0, x \geq \sim. \quad (15)$$

Clearly the mean and variance of the *p.d.f.* defined in (15) are respectively  $\sim + d \sim$  and  $d^2 \sim^2$ . Therefore the coefficient of variation of the model defined in (15) is

$$c = \frac{\text{standard deviation}}{\text{arithmetic mean}} = \frac{d}{1+d}.$$

Let  $\underline{X}^E = (X_{1:n}^E, X_{2:n}^E, \dots, X_{n:n}^E)'$  be the vector of order statistics of a random sample of size  $n$  drawn from (15). Let  $\underline{r}^E = (r_{1:n}^E, r_{2:n}^E, \dots, r_{n:n}^E)'$  and  $V^E = (v_{r,s;n}^E)$  be the mean vector and dispersion matrix of the vector of order statistics of a random sample of size  $n$  drawn from the standard exponential distribution  $f(x:0,1)$ . Then by considering  $\sim$  as the location parameter of (15), a linear unbiased estimator of  $\sim$  is obtained by putting  $V = V^E$  in (2) and is given by

$$\hat{\sim}_E = - \frac{(\underline{r}^E)'(V^E)^{-1}(\underline{1}(\underline{r}^E)' - (\underline{r}^E)\underline{1}') (V^E)^{-1} \underline{X}^E}{\left[ (\underline{r}^E)'(V^E)^{-1}(\underline{r}^E) \right] (\underline{1}'(V^E)^{-1}\underline{1}) - \left[ (\underline{r}^E)'(V^E)^{-1}\underline{1} \right]^2} \tag{16}$$

and

$$V(\hat{\sim}_E) = \frac{(\underline{r}^E)'(V^E)^{-1}(\underline{r}^E) d^2 \sim^2}{\left[ (\underline{r}^E)'(V^E)^{-1}(\underline{r}^E) \right] (\underline{1}'(V^E)^{-1}\underline{1}) - \left[ (\underline{r}^E)'(V^E)^{-1}\underline{1} \right]^2}, \tag{17}$$

where  $\underline{1}$  is a column vector of  $n$  ones.

Using the results of Sarhan (1954), p.322, then (16) and (17) reduces to,

$$\hat{\sim}_E = \frac{1}{n-1} [nX_{1:n}^E - \bar{X}^E] \tag{18}$$

and

$$V(\hat{\sim}_E) = \frac{d^2 \sim^2}{n(n-1)} \tag{19}$$

where  $\bar{X}^E$  is the sample mean. Also by considering  $d\sim$  as the scale parameter, another linear unbiased estimator  $\sim_E^*$  of  $\sim$  corresponding to (6) is given by.

$$\sim_E^* = \frac{(\underline{1})'(V^E)^{-1}(\underline{1}(\underline{r}^E)' - (\underline{r}^E)\underline{1}') (V^E)^{-1} \underline{X}^E}{d \left[ \left[ (\underline{r}^E)'(V^E)^{-1}(\underline{r}^E) \right] (\underline{1}'(V^E)^{-1}\underline{1}) - \left[ (\underline{r}^E)'(V^E)^{-1}\underline{1} \right]^2 \right]} \tag{20}$$

and

$$V(\tilde{z}_E^*) = \frac{\left(\underline{1}'(V^E)^{-1}\underline{1}\right)^{-2}}{\left(\left(\underline{r}^E\right)'(V^E)^{-1}\left(\underline{r}^E\right)\right)\left(\underline{1}'(V^E)^{-1}\underline{1}\right) - \left(\left(\underline{r}^E\right)'(V^E)^{-1}\underline{1}\right)^2}. \quad (21)$$

Using the results of Sarhan (1954), p.322, then (20) and (21) reduces to,

$$\tilde{z}_E^* = \frac{n}{d(n-1)} \left[ \bar{X}^E - X_{ln}^E \right] \quad (22)$$

and

$$V(\tilde{z}_E^*) = \frac{\tilde{z}_E^{*2}}{(n-1)} \quad (23)$$

Using theorem 2.1, the *BLUE* of  $\tilde{z}$  corresponding to (8) for the exponential distribution is given by

$$\tilde{z}_E = \frac{d\left(\underline{r}^E\right)'(V^E)^{-1}\underline{X}^E + \underline{1}'(V^E)^{-1}\underline{X}^E}{d^2\left(\underline{r}^E\right)'(V^E)^{-1}\left(\underline{r}^E\right) + 2d\left(\underline{r}^E\right)'(V^E)^{-1}\underline{1} + \underline{1}'(V^E)^{-1}\underline{1}} \quad (24)$$

and

$$V(\tilde{z}_E) = \frac{d^2\tilde{z}_E^2}{d^2\left(\underline{r}^E\right)'(V^E)^{-1}\left(\underline{r}^E\right) + 2d\left(\underline{r}^E\right)'(V^E)^{-1}\underline{1} + \underline{1}'(V^E)^{-1}\underline{1}} \quad (25)$$

By using the results of Sarhan (1954), p.322, we have found out for the exponential distribution given in (15), the following results

$$\underline{1}'(V^E)^{-1}\underline{1} = n^2, \underline{1}'(V^E)^{-1}\underline{r}^E = n, \left(\underline{r}^E\right)'(V^E)^{-1}\underline{r}^E = n,$$

$$\underline{1}'(V^E)^{-1} = (n^2, 0, 0, \dots, 0), \text{ a vector of order } 1 \times n \text{ and}$$

$$\left(\underline{r}^E\right)'(V^E)^{-1} = (1, 1, \dots, 1), \text{ a row vector of } n \text{ ones.}$$

Using the above results, (24) and (25) reduces to,

$$\tilde{z}_E = \frac{n}{2d + d^2 + n} X_{ln}^E + \frac{d}{2d + d^2 + n} \bar{X}^E \quad (26)$$

$$= e_1 X_{ln}^E + e_2 \bar{X}^E, \quad (27)$$

where  $e_1 = \frac{n}{2d + d^2 + n}$ ,  $e_2 = \frac{d}{2d + d^2 + n}$  and  $\bar{X}^E$  is the sample mean of a random sample of size  $n$  taken from (15), and

$$V(\tilde{z}_E) = \frac{d^2 \tilde{z}^2}{n(2d + d^2 + n)}, \tag{28}$$

where  $d = \frac{c}{1-c}$ ,  $c$  is the known coefficient of variation. The main advantage of the results given in (27) and (28) is that, one can obtain the BLUE and its variance of the location parameter  $\tilde{z}$  of the exponential distribution with known coefficient of variation without knowing the values of means, variances and covariances of the entire order statistics arising from the standard exponential distribution.

#### 4. MOMENT ESTIMATOR OF THE PARAMETER $\tilde{z}$ OF THE EXPONENTIAL DISTRIBUTION WHEN $d$ IS KNOWN

In this section we consider an exponential distribution  $E(\tilde{z}, d^2 \tilde{z}^2)$  with *p.d.f.* given in (15). Let  $X_1, X_2, \dots, X_n$  are random sample of size  $n$  drawn from the *p.d.f.* given in (15). Let  $\tilde{z}$  be the first population raw moment of the exponential distribution given in (15) and let  $\bar{X} = \frac{1}{n} \sum_{i=1}^n X_i$  be the first raw moment of the sample. Equating the first population raw moment and first raw moment of the sample, we get the moment estimator of  $\tilde{z}$ , namely

$$\tilde{z}'' = \frac{\bar{X}}{1+d}$$

and

$$V(\tilde{z}'') = \frac{d^2 \tilde{z}^2}{n(1+d)^2}$$

#### 5. NUMERICAL ILLUSTRATION

Now we have evaluated the coefficients of  $X_{l:n}^E$  and  $\bar{X}^E$  of the BLUE  $\tilde{z}_E$  given in (27) for  $n=2(1)20$  and for  $c=0.15$  and  $0.2$ , where  $c$  is the coefficient of variation and are given in table 5.1. Also we have evaluated  $V(\hat{z}_E), V(\tilde{z}_E^*), V(\tilde{z}_E''), V(\tilde{z}_E)$ , the relative efficiency  $RE_1 = RE(\tilde{z}_E / \hat{z}_E)$  of  $\tilde{z}_E$  relative to  $\hat{z}_E$ , the relative efficiency  $RE_2 = RE(\tilde{z}_E / \tilde{z}_E^*)$  of  $\tilde{z}_E$  relative to  $\tilde{z}_E^*$ , the relative efficiency  $RE_3 = RE(\tilde{z}_E / \tilde{z}_E'')$  of  $\tilde{z}_E$  relative to  $\tilde{z}_E''$ , for  $n=2(1)20$  and  $c=0.15$  and  $0.2$ , and are presented in table 5.2 . It may be

noted that in all the cases our estimator  $\tilde{\tau}_E$  is much better than that of  $\hat{\tau}_E, \tilde{\tau}_E^*$ , and  $\tilde{\tau}_E''$ .

**Table 5.1:** Coefficients of  $X_{ln}^E$  and  $\bar{X}^E$  in the BLUE,  $\tilde{\tau}_E$ , for different values of  $n$  and  $c$ .

$n$	$c = 0.15$		$c = 0.2$	
	$e_1$	$e_2$	$e_1$	$e_2$
2	0.83890	0.07402	0.78049	0.09756
3	0.88650	0.05215	0.84211	0.07018
4	0.91239	0.04025	0.87671	0.05479
5	0.92866	0.03278	0.89888	0.04494
6	0.93984	0.02764	0.91429	0.03810
7	0.94799	0.02390	0.92562	0.03306
8	0.95419	0.02105	0.93431	0.02920
9	0.95907	0.01881	0.94118	0.02614
10	0.96301	0.01699	0.94675	0.02367
11	0.96626	0.01550	0.95135	0.02162
12	0.96899	0.01425	0.95522	0.01990
13	0.97130	0.01319	0.95853	0.01843
14	0.97330	0.01227	0.96137	0.01717
15	0.97503	0.01147	0.96386	0.01606
16	0.97656	0.01077	0.96604	0.01509
17	0.97791	0.01015	0.96797	0.01423
18	0.97911	0.00960	0.96970	0.01347
19	0.98019	0.00910	0.97125	0.01278
20	0.98116	0.00866	0.97264	0.01216

**Table 5.2:** Variances of the estimators,  $\hat{\tau}_E, \tilde{\tau}_E^*, \tilde{\tau}_E''$ ,  $\tilde{\tau}_E$  and the relative efficiencies  $RE_1, RE_2$  and  $RE_3$  for  $c = 0.15$

$n$	$V(\hat{\tau}_E)$	$V(\tilde{\tau}_E^*)$	$V(\tilde{\tau}_E'')$	$V(\tilde{\tau}_E)$	$RE_1$	$RE_2$	$RE_3$
2	0.01557	1.00000	0.01125	0.00653	2.38438	153.13936	1.72282
3	0.00519	0.50000	0.00750	0.00307	1.69055	162.86645	2.44300
4	0.00260	0.33333	0.00563	0.00178	1.46067	187.26404	3.16292
5	0.00156	0.25000	0.00450	0.00116	1.34483	215.51724	3.87931
6	0.00104	0.20000	0.00375	0.00081	1.28395	246.91358	4.62963
7	0.00074	0.16667	0.00321	0.00060	1.23333	277.78333	5.35000
8	0.00056	0.14286	0.00281	0.00046	1.21739	310.56522	6.10870
9	0.00043	0.12500	0.00250	0.00037	1.16216	337.83784	6.75676
10	0.00035	0.11111	0.00225	0.00030	1.16667	370.36667	7.50000
11	0.00028	0.10000	0.00205	0.00025	1.12000	400.00000	8.20000
12	0.00024	0.09091	0.00188	0.00021	1.14286	432.90476	8.95238



13	0.00020	0.08333	0.00173	0.00018	1.11111	462.94444	9.61111
14	0.00017	0.07692	0.00161	0.00015	1.13333	512.80000	10.73333
15	0.00015	0.07143	0.00150	0.00013	1.15385	549.46154	11.53846
16	0.00013	0.06667	0.00141	0.00012	1.08333	555.58333	11.75000
17	0.00012	0.06250	0.00132	0.00011	1.09090	568.18182	12.00000
18	0.00010	0.05882	0.00125	0.00009	1.11111	653.55556	13.88889
19	0.00009	0.05556	0.00118	0.00008	1.12500	694.50000	14.75000
20	0.00008	0.05263	0.00113	0.00008	1.01250	657.87500	14.12500

$c = 0.2,$

$n$	$V(\hat{\sim}_E)$	$V(\tilde{\sim}_E^*)$	$V(\tilde{\sim}_E'')$	$V(\tilde{\sim}_E)$	$RE_1$	$RE_2$	$RE_3$
2	0.03125	1.00000	0.02000	0.01220	2.56148	81.96721	1.63934
3	0.01042	0.50000	0.01333	0.00585	1.78120	85.47009	2.27863
4	0.00521	0.33333	0.01000	0.00342	1.52339	97.46491	2.92398
5	0.00313	0.25000	0.00800	0.00225	1.39111	111.11111	3.55556
6	0.00208	0.20000	0.00667	0.00159	1.30818	125.78616	4.19497
7	0.00149	0.16667	0.00571	0.00118	1.26271	141.24576	4.83898
8	0.00112	0.14286	0.00500	0.00091	1.23077	156.98901	5.49451
9	0.00087	0.12500	0.00444	0.00073	1.19178	171.23288	6.08219
10	0.00069	0.11111	0.00400	0.00059	1.16949	188.32203	6.77966
11	0.00057	0.10000	0.00364	0.00049	1.16327	204.08163	7.42857
12	0.00047	0.09091	0.00333	0.00041	1.14634	221.73171	8.12195
13	0.00040	0.08333	0.00308	0.00035	1.14286	238.08571	8.80000
14	0.00034	0.07692	0.00286	0.00031	1.09677	248.12903	9.22581
14	0.00030	0.07143	0.00267	0.00027	1.11111	264.55556	9.88889
16	0.00026	0.06667	0.00250	0.00024	1.08333	277.79167	10.41667
17	0.00023	0.06250	0.00235	0.00021	1.09524	297.61905	11.19048
18	0.00020	0.05882	0.00222	0.00019	1.05263	309.57895	11.68421
19	0.00018	0.05556	0.00211	0.00017	1.05882	326.82353	12.41176
20	0.00016	0.05263	0.00200	0.00015	1.06667	350.86667	13.33333

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