GRADUATE SEMINAR

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VIA VIDEO CONFERENCING

Abstract: The study considers a comparison between two estimators of the parameter of the discrete Laplace distribution (DL). The classical method of moments estimator (MME) was derived, and the asymptotic normality of its distribution was also proved by applying the delta method; it was then compared with the maximum likelihood estimator (MLE). The accuracy and the asymptotic normality of both estimators were investigated using simulation studies. The results of the comparison showed that the MLE was efficient for all scenarios considered. The MME was efficient for large sample sizes; however, for small sample sizes, MME was efficient for extreme parameter values.

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Mathematics and Statistics