

MOMENTS OF ORDER STATISTICS OF THE GENERALIZED T DISTRIBUTION

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Abstract

We derive an explicit expression for the single moments of order statistics from the generalized t (GT) distribution. We also derive an expression for the product moment of any two order statistics from the same distribution. Then the location-scale estimating problem of a real data set is solved alternatively by the best linear unbiased estimates which are based on the moments of order statistics.

Keywords: best linear unbiased estimates, generalized Kampé de Fériet function, generalized t (GT) distribution, moments of order statistics.

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