

# **Statistical Estimation of Parameters Associated with the Probability Distribution of Random Variable X**

Hla Hla Win<sup>\*</sup>

## **Abstract**

In this paper, a sample from a random variable X is used for the purpose of estimating one (or) several unknown parameters. Some intuitive criteria for estimators – unbiasedness, efficiency and consistency are studied first. And then confidence interval procedures of estimation are discussed.

**Key words:** Statistics; unbiased; efficiency; consistency.

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<sup>\*</sup> Professor and Head, Dr., Department of Mathematics, Yangon Institute of Education