

ALGORITHMS IN ORDER RESTRICTED STATISTICAL INFERENCE AND THE CAUCHY MEAN VALUE PROPERTY¹

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Most algorithms in order restricted statistical inference express the estimates in terms of certain summary statistics computed from pooled samples. These algorithms may or may not yield optimal estimates depending on whether or not the Cauchy mean value property holds strictly for the summary statistics. In this paper a minimum lower sets algorithm, which holds generally, is described and used to prove the optimality of estimates described by a max-min formula.

1. Introduction. A number of estimates studied in order restricted statistical inference can be expressed using "max-min" formulas. These formulas are, perhaps, the most succinct way of describing these estimates and are used extensively in consistency proofs. However, these formulas are not very handy for the actual computation of the estimates. Moreover, optimality is generally argued by induction and other algorithms have proven to be more useful here. If the ordering is not linear a minimum lower sets algorithm (cf. Barlow et al. (1972)) has often been used for proving optimality. Such an algorithm was incorrectly stated in Theorem 2.4 of Robertson and Wright (1973) for a least absolute deviations problem. The proof given there implicitly uses the incorrect assumption that the median is a strict Cauchy mean value function. In this note we prove the optimality of estimates given by a max-min formula by developing an alternative (and much more complicated) minimum lower sets algorithm which is valid in a general setting, which includes the least absolute deviations problem and several other problems discussed in the literature.

2. Algorithms. Assume that we have samples from k distributions; that these distributions are indexed by what we shall refer to as observation points, x_1, x_2, \dots, x_k , and that we wish to estimate a real valued parameter from each distribution, say $\theta(x_i)$, $i = 1, 2, \dots, k$. We also assume that it is known a priori that each of the parameters belongs to a nondegenerate interval I and these parameters satisfy a certain order restriction such as, $\theta(x_1) < \theta(x_2) < \dots < \theta(x_k)$. Thus, we are interested in estimates which satisfy these conditions.

We consider order restrictions that can be specified in terms of a partial order. In particular, with \ll a partial order on $S = \{x_1, x_2, \dots, x_k\}$, we consider the order

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Order Restricted Statistical Inference

**Tim Robertson, F. T. Wright, Richard
Dykstra**



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problems are pointed out Few complete proofs are given but outlines of proofs are often supplied The reader is always referred to the published papers and often results are clarified by presenting examples of the kind of problems an author solves or of problems that cannot be solved by a particular result The monograph does not touch on the subject of testing hypotheses in restricted parameter spaces The latest books on that subject are by Robertson Wright and Dykstra 1988 and Akkerboom 1990 but many new results in that area have been obtained since The monograph does have a chapter in which questions about the existence of maximum likelihood estimators are discussed Some of their properties are also given there as well as some algorithms for computing them Most of these results cannot be found in the Robertson Wright Dykstra book

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server queues connected with Markov renewal processes are given Chapter 3 is devoted to dependence and relations between dependence and ordering exemplified by results on queueing networks and point processes among others

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