ABSTRACTS 833

7. Minimax Variance Strategies, Information and Randomized Factorial Experiments. S. Zacks, Israel Institute of Technology and Columbia University. (By title)

The problem of estimating a set of pre-assigned parameters by a randomly chosen fractional replicate of a full factorial system, previously studied by S. Ehrenfeld and S. Zacks, Ann. Math. Statist. 1961, is reduced into a decision framework. The loss function adopted is the sum of variances of the estimators. A strategy consists of a randomization procedure and an estimator. It is proven that the class of conditional least squares estimators is complete with respect to all linear unbiased estimators. The variances of these conditional least squares estimators depend only on the nuisance parameters and not on the pre-assigned ones. The class of conditional least squares estimator, according to treatments sampled and the available information concerning nuisance parameters. Minimax estimators are derived for various states of information. The types of information studied relate to the situations where: nuisance parameters are bounded, some or all of their signs are known, relative magnitudes are known within limits. The relative gain in minimax risk, in connection with these various states, being a measure of information, is studied.

CORRECTION TO ABSTRACT

The Editor regrets that the authorship of Abstract No. 2, these *Annals* 32 1346, was incorrectly given. It should have read: 2. Unbiased Estimation of Probability Densities (Preliminary Report). S. G. Ghurye and Ingram Olkin, University of Minnesota.