ASYMPTOTIC OPTIMALITY IN SEQUENTIAL INTERVAL ESTIMATION*

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The problem of setting a fixed width confidence interval for the mean of a normal distribution with unknown variance is considered. Several procedures are reviewed. An asymptotic lower bound for the expected sample size of any sequential sampling plan with the specified confidence coefficient is obtained as the width of the interval decreases to 0. One of the sampling plans reviewed attains this bound.

^{*} Research supported by the National Science Foundation under DMS-8413452. To appear in Advances in Applied Mathematics, 1986. Key words and phrases. Fixed width confidence intervals, sequential

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