On admissibility when the sample space is finite

Lynn R. LaMotte

Louisiana State University Health Sciences Center, New Orleans, USA

Abstract

Any random variable Y defined on a sample space of N outcomes can be regarded as a linear function of an N-category indicator variable Z. In that case questions of inference based on Y become questions of *linear* inference based on Z. In this paper, a characterization (LaMotte 1982) of admissibility among linear estimators will be applied to investigate admissibility in general under squared-error loss in this finite-sample-space setting.