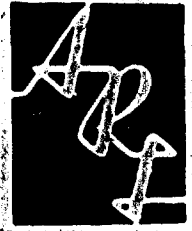


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ITERATIVE MAXIMUM-LIKELIHOOD ESTIMATION OF THE
PARAMETERS OF NORMAL POPULATIONS FROM SINGLY
AND DOUBLY CENSORED SAMPLES

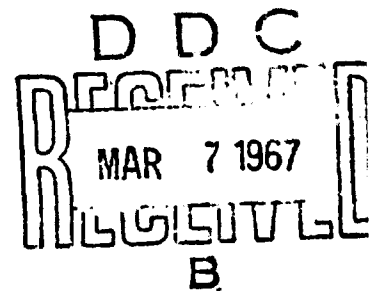
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H. LEON HARTER

APPLIED MATHEMATICS RESEARCH LABORATORY

ALBERT H. MOORE

AIR FORCE INSTITUTE OF TECHNOLOGY



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Iterative maximum-likelihood estimation of the parameters of normal populations from singly and doubly censored samples

BY H. LEON HARTER AND ALBERT H. MOORE

*Aerospace Research Laboratories and Air Force Institute of Technology,
Wright-Patterson Air Force Base*

SUMMARY

Iterative procedures are given for joint maximum-likelihood estimation based on singly and doubly censored samples from a normal population. The simultaneous equations yielding the maximum-likelihood estimates are obtained. Since their algebraic solution is impossible, iterative procedures are proposed which are applicable in the most general case in which both parameters are unknown and in special cases in which either of the parameters is known. The asymptotic variances and covariances are tabulated for 10% censoring intervals. A Monte Carlo investigation of the means and standard deviations of the maximum-likelihood estimators was made for 1000 samples from the standard normal population for $n = 10$ and $n = 20$. A comparison was then made of best linear unbiased estimators and maximum-likelihood estimators for $n = 10$ and $n = 20$.

1. INTRODUCTION

The estimation of the parameters of a censored sample from a normal population has been considered by many authors, who have used several different methods including the method of least squares and the method of maximum likelihood.

Lloyd (1952) applied the theory of least-squares estimation to an ordered sample from distributions depending on location and scale parameters only. Gupta (1952) derived best linear estimators ($n \leq 10$) for the mean and variance using singly censored samples from normal populations and for larger values of n derived an alternative linear estimator. Sarhan & Greenberg (1956, 1958*a, b*) estimated the mean and standard deviation of normal populations from singly and doubly censored samples ($n \leq 20$) by the method of least squares. Saw (1959) developed simplified unbiased estimators of the mean and variance given a singly censored sample from a normal population ($n \leq 20$). Dixon (1957, 1960) derived simplified estimators of the mean and standard deviation for complete and censored normal samples which are almost as efficient as the best linear estimators ($n \leq 20$). Walsh (1956) obtained distribution-free estimators for the population mean and variance for a rather general class of continuous statistical populations using doubly censored samples.

Cohen (1950) used the method of maximum likelihood to estimate the parameters of normal populations from singly and doubly truncated samples. The term 'truncated samples' was used by Cohen in a sense somewhat broader than its present usage and included what are now called 'censored samples'. Cohen was primarily concerned, however, with Type I censoring (at a specified time) rather than Type II censoring (when a specified number of failures have occurred). Gupta (1952) found maximum-likelihood equations for estimators of the parameters of a normal population from a sample censored from above

(Type II censoring), and determined their asymptotic variances and covariances. Halperin (1952) proved under mild regularity conditions that the maximum-likelihood estimator of a single parameter from singly censored samples is consistent, asymptotically normally distributed, and of minimum variance for large samples and indicated his results could be generalized to several parameters and more general censoring. Breakwell (1953) also obtained maximum-likelihood estimators for singly censored samples, asymptotic distributions of the estimators, and their asymptotic biases. Plackett (1958) showed that maximum-likelihood estimators are asymptotically linear and that the best linear unbiased estimators are asymptotically normal and efficient. Plackett computed a 'linearized maximum-likelihood' estimator and compared it with the best linear unbiased estimator for the standard deviation of a normal population from censored samples ($n \approx 10$). In three later papers Cohen (1955, 1959, 1961) extended the results given in his 1950 paper. The present paper in part duplicates the work of Cohen and Gupta but extends the results for Type II censoring to include maximum-likelihood estimation of the parameters of a normal population from a doubly censored sample, together with a completely computerized iterative procedure, and mathematical expressions and tables for asymptotic variances and covariances. The mathematical formulation for maximum-likelihood estimation is given in §2, the asymptotic variances and covariances of the estimators are given in §3. A discussion of the iterative procedures for maximum-likelihood estimation is given in §4. A Monte Carlo study of the maximum-likelihood estimators together with a comparison with the best linear estimator is given, for small samples, in §5.

2. NORMAL POPULATION—MATHEMATICAL FORMULATION

Consider a random sample of size n from a normal population with mean μ and standard deviation σ and let $X_{r_1+1}, \dots, X_{n-r_2}$ be the ordered observations remaining when the r_1 smallest observations and the r_2 largest observations have been censored. The joint probability density function of these order statistics is given by

$$f(x_{r_1+1}, \dots, x_{n-r_2}; \mu, \sigma) = \frac{n!}{r_1! r_2!} \{ \sqrt{(2\pi)} \sigma \}^{-m} \exp \left[\sum_{i=r_1+1}^{n-r_2} \{ -(x_i - \mu)^2 / (2\sigma^2) \} \right] \\ \times \left[F \left(\frac{x_{r_1+1} - \mu}{\sigma} \right) \right]^{r_1} \left[1 - F \left(\frac{x_{n-r_2} - \mu}{\sigma} \right) \right]^{r_2}, \quad (2.1)$$

where $m = n - r_1 + r_2$.

The natural logarithm of the likelihood function is given by

$$L = \ln \frac{n!}{r_1! r_2!} - \frac{1}{2} m \ln 2\pi - m \ln \sigma - \sum_{i=r_1+1}^{n-r_2} \frac{(x_i - \mu)^2}{2\sigma^2} + r_1 \ln F \left(\frac{x_{r_1+1} - \mu}{\sigma} \right) \\ + r_2 \ln \left[1 - F \left(\frac{x_{n-r_2} - \mu}{\sigma} \right) \right]. \quad (2.2)$$

The likelihood equations are:

$$\frac{\partial L}{\partial \mu} = \frac{1}{\sigma^2} \sum_{i=r_1+1}^{n-r_2} (x_i - \mu) - \frac{r_1}{\sigma} \frac{f[(x_{r_1+1} - \mu)/\sigma]}{F[(x_{r_1+1} - \mu)/\sigma]} + \frac{r_2}{\sigma} \frac{f[(x_{n-r_2} - \mu)/\sigma]}{1 - F[(x_{n-r_2} - \mu)/\sigma]} = 0, \quad (2.3)$$

$$\frac{\partial L}{\partial \sigma} = -\frac{m}{\sigma} + \frac{1}{\sigma^3} \sum_{i=r_1+1}^{n-r_2} (x_i - \mu)^2 - r_1 \frac{[(x_{r_1+1} - \mu)/\sigma^2] f[(x_{r_1+1} - \mu)/\sigma]}{F[(x_{r_1+1} - \mu)/\sigma]} \\ + r_2 \frac{[(x_{n-r_2} - \mu)/\sigma^2] f[(x_{n-r_2} - \mu)/\sigma]}{1 - F[(x_{n-r_2} - \mu)/\sigma]} = 0. \quad (2.4)$$

If $m = n$, i.e. if $r_1 = r_2 = 0$, these equations have explicit solutions

$$\hat{\mu} = \sum_{i=1}^n x_i/n, \quad \hat{\sigma} = \sqrt{\left\{ \sum_{i=1}^n (x_i - \mu)^2/n \right\}}.$$

The details of the iterative procedure for determining the maximum-likelihood estimates will be given in §5.

3. ASYMPTOTIC VARIANCES AND COVARIANCES OF NORMAL ESTIMATORS

Gupta (1962) has given theoretical expressions and a table for the asymptotic variances and covariances of the maximum-likelihood estimators of the parameters of a normal population from singly censored (from above) samples. His results will be extended in this section to the case of doubly censored samples.

The natural logarithm of the likelihood function of a sample of size n , from a normal population with mean μ and standard deviation σ , the lowest r_1 and the highest r_2 sample values having been censored, is given by

$$L = \ln \frac{n!}{r_1! r_2!} - \frac{1}{2} m \ln 2\pi - m \ln \sigma - \sum_{i=r_1+1}^{n-r_2} \frac{(x_i - \mu)^2}{2\sigma^2} + r_1 \ln F(z_1) + r_2 \ln [1 - F(z_2)], \quad (3.1)$$

where

$$z_1 = (x_{r_1+1} - \mu)/\sigma, \quad z_2 = (x_{n-r_2} - \mu)/\sigma.$$

$$F(z_i) = \int_{-\infty}^{z_i} f(t) dt, \quad f(z_i) = \frac{1}{\sqrt{(2\pi)}} \exp\left(-\frac{1}{2} z_i^2\right).$$

and $m = n - r_1 - r_2$. In this notation, the first partial derivatives of L are given by

$$\frac{\partial L}{\partial \mu} = \frac{1}{\sigma^2} \sum_{i=r_1+1}^{n-r_2} (x_i - \mu) - \frac{r_1}{\sigma} \frac{f(z_1)}{F(z_1)} + \frac{r_2}{\sigma} \frac{z_2 f(z_2)}{1 - F(z_2)}, \quad (3.2)$$

$$\frac{\partial L}{\partial \sigma} = -\frac{m}{\sigma} + \frac{1}{\sigma^3} \sum_{i=r_1+1}^{n-r_2} (x_i - \mu)^2 - \frac{r_1}{\sigma} \frac{z_1 f(z_1)}{F(z_1)} + \frac{r_2}{\sigma} \frac{z_2 f(z_2)}{1 - F(z_2)}. \quad (3.3)$$

The second partial derivatives of L are given by

$$\frac{\partial^2 L}{\partial \mu^2} = -\frac{m}{\sigma^2} - \frac{r_1}{\sigma^2} \frac{f(z_1)}{F(z_1)} \left[z_1 + \frac{f(z_1)}{F(z_1)} \right] + \frac{r_2}{\sigma^2} \frac{f(z_2)}{1 - F(z_2)} \left[z_2 - \frac{f(z_2)}{1 - F(z_2)} \right], \quad (3.4)$$

$$\frac{\partial^2 L}{\partial \mu \partial \sigma} = -\frac{2}{\sigma^3} \sum_{i=r_1+1}^{n-r_2} (x_i - \mu) - \frac{r_1}{\sigma^2} \frac{f(z_1)}{F(z_1)} \left[z_1^2 + z_1 \frac{f(z_1)}{F(z_1)} - 1 \right] + \frac{r_2}{\sigma^2} \frac{f(z_2)}{1 - F(z_2)} \left[z_2^2 - z_2 \frac{f(z_2)}{1 - F(z_2)} - 1 \right], \quad (3.5)$$

$$\frac{\partial^2 L}{\partial \sigma^2} = \frac{m}{\sigma^2} - \frac{3}{\sigma^4} \sum_{i=r_1+1}^{n-r_2} (x_i - \mu)^2 - \frac{r_1}{\sigma^2} \frac{z_1 f(z_1)}{1 - F(z_1)} \left[z_1^2 + z_1 \frac{f(z_1)}{F(z_1)} - 2 \right] + \frac{r_2}{\sigma^2} \frac{z_2 f(z_2)}{1 - F(z_2)} \left[z_2^2 - z_2 \frac{f(z_2)}{1 - F(z_2)} - 2 \right]. \quad (3.6)$$

Now let $q_1 = r_1/n$, $q_2 = r_2/n$, and $p = 1 - q_1 - q_2 = m/n$. As $n \rightarrow \infty$ (q_1 and q_2 fixed), $z_1 \rightarrow \xi_1$

where $\int_{-\infty}^{\xi_1} f(t) dt = q_1$, $z_2 \rightarrow \xi_2$ where $\int_{\xi_2}^{\infty} f(t) dt = q_2$, $E \left(\sum_{i=r_1+1}^{n-r_2} \frac{x_i - \mu}{\sigma} \right) \rightarrow n \int_{\xi_1}^{\xi_2} f(t) dt = -n \{f(\xi_2) - f(\xi_1)\}$,

and $E \left(\sum_{i=r_1+1}^{n-r_2} \left(\frac{x_i - \mu}{\sigma} \right)^2 \right) \rightarrow n \int_{\xi_1}^{\xi_2} t^2 f(t) dt = n \{t - \{ \xi_2 f(\xi_2) - \xi_1 f(\xi_1) \} \}$.

The elements of the information matrix (multiplied by σ^2/n) may be written as

$$\lim_{n \rightarrow \infty} -\frac{\sigma^2}{n} E \left[\frac{\partial^2 L}{\partial \mu^2} \right] = p + f(\xi_1) \left[\xi_1 + \frac{f(\xi_1)}{q_1} \right] - f(\xi_2) \left[\xi_2 - \frac{f(\xi_2)}{q_2} \right] = v_{11}, \quad (3.7)$$

$$\lim_{n \rightarrow \infty} -\frac{\sigma^2}{n} E \left[\frac{\partial^2 L}{\partial \mu \partial \sigma} \right] = f(\xi_1) - f(\xi_2) + \xi_1 f(\xi_1) \left[\xi_1 + \frac{f(\xi_1)}{q_1} \right] - \xi_2 f(\xi_2) \left[\xi_2 - \frac{f(\xi_2)}{q_2} \right] = v_{12}. \quad (3.8)$$

$$\lim_{n \rightarrow \infty} -\frac{\sigma^2}{n} E \left[\frac{\partial^2 L}{\partial \sigma^2} \right] = 2p + \xi_1 f(\xi_1) - \xi_2 f(\xi_2) + \xi_1^2 f(\xi_1) \left[\xi_1 + \frac{f(\xi_1)}{q_1} \right] - \xi_2^2 f(\xi_2) \left[\xi_2 - \frac{f(\xi_2)}{q_2} \right] = v_{22}. \quad (3.9)$$

The asymptotic variance-covariance matrix for the estimators $\hat{\mu}$ and $\hat{\sigma}$ is then $\sigma^2[\sigma_{ij}]/n$, where $[\sigma_{ij}] = [v_{ij}]^{-1}$. If one drops the terms involving ξ_2 from the equations (3.7)-(3.9) the results agree with those given by Gupta for the case of single censoring.

Table 1. Coefficients of σ^2/n in asymptotic variances and covariances of maximum-likelihood estimators of parameters μ and σ of normal population from samples of size n with proportions q_1 censored from below and q_2 from above

q_1	q_2	Both parameters unknown			σ known $n \text{ var}(\hat{\mu})/\sigma^2$	μ known $n \text{ var}(\hat{\sigma})/\sigma^2$
		$n \text{ var}(\hat{\mu})/\sigma^2$	$n \text{ cov}(\hat{\mu}, \hat{\sigma})/\sigma^2$	$n \text{ var}(\hat{\sigma})/\sigma^2$		
0.0	0.0	1.000000	0.000000	0.500000	1.000000	0.500000
0.0	0.1	1.020092	0.041136	0.585925	1.017205	0.584266
0.0	0.2	1.062323	0.106905	0.698692	1.045728	0.677934
0.0	0.3	1.138257	0.206568	0.819740	1.086204	0.782262
0.0	0.4	1.272656	0.359824	0.994759	1.142601	0.893925
0.0	0.5	1.517094	0.605233	1.241453	1.222031	1.000000
0.0	0.6	1.990850	1.025933	1.615494	1.339322	1.086805
0.0	0.7	3.019940	1.832190	2.247997	1.520647	1.136413
0.0	0.8	5.780392	3.717327	3.537484	1.874080	1.146899
0.0	0.9	17.794599	10.620022	7.513923	2.784491	1.175776
0.1	0.1	1.035011	0.000000	0.702692	1.035011	0.702692
0.1	0.2	1.070615	0.071658	0.847527	1.064557	0.842731
0.1	0.3	1.140391	0.137749	1.041120	1.106533	1.010210
0.1	0.4	1.274494	0.379562	1.315918	1.165014	1.202879
0.1	0.5	1.542208	0.715075	1.736943	1.247822	1.405385
0.1	0.6	2.128202	1.364988	2.458665	1.370365	1.583087
0.1	0.7	3.665653	2.880735	3.954475	1.567111	1.890586
0.1	0.8	9.774446	8.237227	8.655663	1.935427	1.713898
0.2	0.2	1.095839	0.000000	1.052478	1.095839	1.052478
0.2	0.3	1.152548	0.127812	1.341466	1.140370	1.327293
0.2	0.4	1.275501	0.360575	1.783003	1.202582	1.681071
0.2	0.5	1.556437	0.820702	2.537708	1.291020	2.104966
0.2	0.6	2.301737	1.897104	4.093984	1.422641	2.530381
0.2	0.7	5.184839	5.628780	8.927375	1.635853	2.816625
0.3	0.3	1.188673	0.000000	1.796338	1.188673	1.796338
0.3	0.4	1.285467	0.273191	2.569770	1.256424	2.511720
0.3	0.5	1.565414	0.938941	4.165856	1.353277	3.592676
0.3	0.6	2.689726	3.281978	9.043125	1.498614	5.038488
0.4	0.4	1.332365	0.000000	4.173987	1.332365	4.173987
0.4	0.5	1.569895	1.079093	9.089706	1.441790	8.347974

Interchanging q_1 and q_2 leaves variances and absolute value of covariance unchanged, but changes sign of covariance.

The computation of the elements c_{ij} of the information matrix (multiplied by σ^2/n), as given by equations (3.7)-(3.9), and the inversion of this matrix to obtain the coefficients of σ^2/n in the variance-covariance matrix were performed on the IBM 1620 computer. The resulting coefficients of σ^2/n in $\text{var}(\hat{\mu})$, $\text{cov}(\hat{\mu}, \hat{\sigma})$, $\text{var}(\hat{\sigma})$, $\text{var}(\hat{\mu}|\sigma)$ and $\text{var}(\hat{\sigma}|\mu)$ are given in Table 1 for all combinations of q_1 and q_2 which are integral multiples of 0.1 and which are such that $q_1 + q_2 < 1$, and $q_1 \leq q_2$. Only half of the table is given since interchanging the values for q_1 and q_2 would produce no change in the tabular values except that $\text{cov}(\hat{\mu}, \hat{\sigma})$ changes sign. Values are given to six decimal places. The results for single censoring from above (first ten lines of Table 1), when rounded to five decimal places, agree with those of Gupta, except for slight discrepancies in the case $q_1 = 0.0$, $q_2 = 0.0$.

4. ITERATIVE ESTIMATION PROCEDURE

The likelihood equations (2.3) and (2.4) have explicit solutions only in the case of complete samples ($m = n$). For censored samples, however, iterative procedures have been developed for finding the joint maximum-likelihood estimators. These involve estimating the parameters, one at a time, in the cyclic order μ , σ , omitting a parameter if it is assumed to be known. One starts by choosing initial estimate(s) for the unknown parameter(s). At each step, the rule of false position (iterative linear interpolation) is used to determine the value of the parameter then being estimated which satisfies the appropriate likelihood equation, in which the latest estimate (or known value) of the other parameter has been substituted. Iteration continues until the results of successive steps agree to within some assigned tolerance. Experience has shown that the rate of convergence is quite rapid if the initial estimates are reasonable and the amount of censoring is not excessive.

5. MONTE CARLO STUDY OF MAXIMUM-LIKELIHOOD ESTIMATORS FROM SMALL SAMPLES

There is no known analytic method of determining the variances and covariance of the joint distribution of the maximum-likelihood estimators $\hat{\mu}$ and $\hat{\sigma}$ from small samples. Furthermore, these estimators, while asymptotically unbiased, are known to be biased for small samples (except $\hat{\mu}$ when censoring is absent or symmetric), though analytic expressions for the bias are known only in the case of estimation from the complete sample ($m = n$). In order to obtain information about the small-sample properties of these estimators, a Monte Carlo study was performed on the IBM 7094 computer. For $n = 10$ and for $n = 20$, one thousand random samples of n standard normal deviates were generated, and the n deviates in each sample were arranged in order from smallest to largest. The iterative procedure described in §4 was used to compute the estimates $\hat{\mu}$ and $\hat{\sigma}$, also $\hat{\mu}|\sigma$ and $\hat{\sigma}|\mu$, from the m order statistics remaining in each sample after proportions q_1 and q_2 had been censored from below and from above, respectively, where q_1 and q_2 were taken at intervals of 0.1, subject to the restrictions $q_1 \leq q_2$ and $m \geq 2$. The means, variances, and covariances of the estimates from 1000 samples of size $n = 10$ are given in Table 2, and similar results for $n = 20$ are given in Table 3. There is no loss of generality associated with the restriction $q_1 \leq q_2$, since interchanging q_1 and q_2 would produce no change in the expected tabular values except that of reversing the signs of the mean of $\hat{\mu}$ and the covariance of $\hat{\mu}$ and $\hat{\sigma}$. The rows of Table 2 (and likewise Table 3) are not statistically independent, since they are based on the same samples (with different proportions censored).

Table 2. Means, variances, and covariances of maximum-likelihood estimates of mean and standard deviation of standard normal population ($\mu = 0, \sigma = 1$) from 1000 samples of size $n = 10$ with proportions q_1 censored from below and q_2 from above

q_1	q_2	$M(\hat{\mu})$	$M(\hat{\sigma})$	$V(\hat{\mu})$	$C(\hat{\mu}, \hat{\sigma})$	$V(\hat{\sigma})$	$M(\hat{\mu} \sigma)$	$M(\hat{\sigma} \mu)$	$V(\hat{\mu} \sigma)$	$V(\hat{\sigma} \mu)$
0.0	0.0	-0.00	0.93	0.100	0.000	0.039	-0.00	0.98	0.100	0.048
0	1	-0.01	.92	.101	.003	.057	-0.00	.98	.101	.057
0	2	-0.02	.90	.104	.009	.097	-0.00	.97	.103	.087
0	3	-0.04	.88	.114	.019	.078	-0.01	.97	.106	.077
0	4	-0.07	.85	.125	.028	.084	-0.01	.96	.116	.084
0	5	-0.11	.81	.146	.047	.101	-0.02	.95	.124	.091
0	6	-0.19	.70	.184	.075	.123	-0.03	.94	.138	.101
0	7	-0.31	.67	.205	.130	.160	-0.03	.93	.160	.105
0	8	-0.57	.61	.412	.210	.304	-0.05	.93	.197	.108
0.1	0.1	-0.00	0.90	0.101	0.000	0.067	-0.00	0.97	0.101	0.067
1	2	-0.01	.88	.105	.007	.078	-0.00	.97	.104	.079
1	3	-0.03	.86	.114	.018	.081	-0.01	.96	.111	.083
1	4	-0.07	.81	.126	.029	.101	-0.01	.95	.117	.101
1	5	-0.12	.75	.147	.052	.125	-0.02	.93	.126	.117
1	6	-0.22	.66	.187	.085	.152	-0.02	.92	.140	.134
1	7	-0.41	.49	.271	.143	.189	-0.04	.90	.163	.139
0.2	0.2	-0.01	0.87	0.108	-0.001	0.090	-0.00	0.97	0.108	0.100
2	3	-0.03	.83	.116	.011	.114	-0.01	.96	.115	.122
2	4	-0.06	.77	.127	.024	.129	-0.02	.96	.122	.137
2	6	-0.13	.68	.147	.051	.164	-0.02	.92	.131	.169
2	6	-0.27	.49	.181	.084	.188	-0.03	.90	.146	.200
0.3	0.3	-0.01	0.79	0.119	0.003	0.145	-0.01	0.96	0.119	0.137
3	4	-0.05	.69	.127	.020	.170	-0.02	.94	.125	.166
3	6	-0.13	.62	.148	.050	.217	-0.02	.90	.136	.250
0.4	0.4	-0.01	0.61	0.134	0.000	0.218	-0.01	0.90	0.134	0.282

Table 3. Means, variances, and covariances of maximum-likelihood estimates of mean and standard deviation of standard normal population ($\mu = 0, \sigma = 1$) from 1000 samples of size $n = 20$ with proportions q_1 censored from below and q_2 from above

q_1	q_2	$M(\hat{\mu})$	$M(\hat{\sigma})$	$V(\hat{\mu})$	$C(\hat{\mu}, \hat{\sigma})$	$V(\hat{\sigma})$	$M(\hat{\mu} \sigma)$	$M(\hat{\sigma} \mu)$	$V(\hat{\mu} \sigma)$	$V(\hat{\sigma} \mu)$
0.0	0.0	0.01	0.97	0.048	0.000	0.023	0.01	0.99	0.048	0.022
0	1	-0.01	.96	.048	.002	.027	-0.01	.99	.048	.027
0	2	-0.00	.95	.050	.005	.032	-0.01	.99	.049	.031
0	3	-0.01	.94	.054	.010	.038	-0.00	.98	.052	.036
0	4	-0.03	.93	.061	.017	.045	-0.00	.97	.055	.040
0	5	-0.04	.91	.073	.029	.057	-0.00	.97	.059	.046
0	6	-0.07	.89	.085	.048	.075	-0.00	.97	.064	.052
0	7	-0.13	.86	.142	.083	.109	-0.00	.96	.074	.055
0	8	-0.27	.76	.237	.161	.141	-0.02	.96	.085	.053
0	9	-0.73	.62	.503	.289	.202	-0.05	.97	.150	.059
0.1	0.1	0.01	0.96	0.049	-0.001	0.033	0.01	0.99	0.049	0.033
1	2	-0.00	.94	.051	.002	.039	-0.01	.98	.051	.038
1	3	-0.01	.92	.054	.008	.048	-0.00	.98	.053	.045
1	4	-0.03	.90	.061	.015	.057	-0.00	.97	.056	.052
1	5	-0.05	.88	.074	.031	.076	-0.00	.96	.061	.063
1	6	-0.09	.84	.097	.056	.104	-0.00	.95	.066	.073
1	7	-0.18	.76	.152	.104	.146	-0.00	.94	.077	.079
1	8	-0.51	.49	.274	.183	.193	-0.02	.93	.100	.080
0.2	0.2	0.01	0.93	0.052	-0.001	0.048	0.01	0.98	0.052	0.047
2	3	-0.00	.91	.055	.003	.063	-0.00	.97	.054	.060
2	4	-0.02	.87	.061	.014	.076	-0.00	.96	.058	.070
2	5	-0.05	.83	.074	.034	.108	-0.00	.96	.063	.082
2	6	-0.11	.75	.101	.072	.160	-0.00	.94	.069	.116
2	7	-0.31	.61	.168	.143	.233	-0.00	.91	.081	.133
0.3	0.3	0.01	0.88	0.057	-0.001	0.078	0.01	0.97	0.057	0.075
3	4	-0.02	.83	.062	.009	.101	-0.00	.96	.061	.085
3	5	-0.06	.74	.074	.032	.145	-0.00	.94	.067	.137
3	6	-0.18	.60	.098	.073	.214	-0.00	.90	.073	.190
0.4	0.4	0.00	0.74	0.064	-0.000	0.152	0.00	0.94	0.064	0.148
4	6	-0.00	.49	.074	.020	.220	-0.00	.90	.070	.258

$M(\hat{\mu})$ = mean value of M.L.E. $\hat{\mu}$ (σ unknown);
 $V(\hat{\mu})$ = variance of M.L.E. $\hat{\mu}$ (σ unknown);
 $V(\hat{\sigma})$ = variance of M.L.E. $\hat{\sigma}$ (μ unknown);
 $M(\hat{\sigma}|\mu)$ = mean value of M.L.E. $\hat{\sigma}$ (μ known);
 $V(\hat{\sigma}|\mu)$ = variance of M.L.E. $\hat{\sigma}$ (μ known).

$M(\hat{\sigma})$ = mean value of M.L.E. $\hat{\sigma}$ (μ unknown);
 $C(\hat{\mu}, \hat{\sigma})$ = covariance of M.L.E. $\hat{\mu}$ and $\hat{\sigma}$;
 $M(\hat{\mu}|\sigma)$ = mean value of M.L.E. $\hat{\mu}$ (σ known);
 $V(\hat{\mu}|\sigma)$ = variance of M.L.E. $\hat{\mu}$ (σ known).

Table 4. Comparison of measures of precision of best linear unbiased estimators (blue) and maximum-likelihood estimators (M.L.E.) of parameters of normal population from samples of size $n = 10$ with proportions q_1 censored from below and q_2 from above

q_1	q_2	$V(\hat{\mu}^*)$	M.S.E. ($\hat{\mu}$)	AV($\hat{\mu}$)	M.S.E. ($\hat{\mu} \sigma$)	AV($\hat{\mu} \sigma$)	$V(\hat{\sigma}^*)$	M.S.E. ($\hat{\sigma}$)	AV($\hat{\sigma}$)	M.S.E. ($\hat{\sigma} \mu$)	AV($\hat{\sigma} \mu$)
0.0	0.0	0.100	0.100	0.100	0.100	0.100	0.050	0.050	0.050	0.049	0.050
0	1	102	101	102	101	102	008	061	059	057	058
0	2	107	105	106	103	105	081	076	069	068	068
0	3	117	115	114	109	109	090	092	082	078	078
0	4	134	130	127	110	114	124	100	099	082	080
0	5	160	150	152	125	122	161	136	124	104	100
0	6	237	220	190	139	134	225	184	161	105	100
0	7	417	359	302	161	153	351	269	225	110	114
0	8	1127	739	578	100	187	740	444	354	114	115
0.1	0.1	0.104	0.101	0.103	0.101	0.103	0.082	0.070	0.070	0.068	0.070
1	2	108	105	107	101	106	091	085	080	080	084
1	3	117	115	114	111	111	128	112	104	094	101
1	4	134	130	127	117	119	168	130	132	103	120
1	5	171	162	154	120	125	237	185	174	122	140
1	6	207	237	213	141	137	377	271	246	141	150
1	7	390	340	307	164	157	807	453	305	148	169
0.2	0.2	0.111	0.108	0.110	0.108	0.110	0.120	0.114	0.105	0.101	0.105
2	3	115	117	115	115	114	171	144	134	120	133
2	4	134	131	128	122	120	243	183	178	140	168
2	5	177	164	159	132	129	388	299	254	175	210
2	6	240	250	230	147	142	832	448	400	210	253
0.3	0.3	0.122	0.119	0.110	0.119	0.119	0.214	0.191	0.189	0.159	0.186
3	4	134	130	128	125	126	392	272	257	200	251
3	5	187	165	150	130	135	843	459	416	260	350
0.4	0.4	0.138	0.134	0.133	0.134	0.133	0.846	0.457	0.417	0.292	0.417

Table 5. Comparison of measures of precision of best linear unbiased estimators (blue) and maximum-likelihood estimators (M.L.E.) of parameters of normal population from samples of size $n = 20$ with proportions q_1 censored from below and q_2 from above

q_1	q_2	$V(\hat{\mu}^*)$	M.S.E. ($\hat{\mu}$)	AV($\hat{\mu}$)	M.S.E. ($\hat{\mu} \sigma$)	AV($\hat{\mu} \sigma$)	$V(\hat{\sigma}^*)$	M.S.E. ($\hat{\sigma}$)	AV($\hat{\sigma}$)	M.S.E. ($\hat{\sigma} \mu$)	AV($\hat{\sigma} \mu$)
0.0	0.0	0.050	0.048	0.050	0.048	0.050	0.027	0.024	0.025	0.022	0.025
0	1	051	048	051	048	051	032	029	029	027	029
0	2	053	050	053	049	052	037	034	034	031	034
0	3	058	054	057	052	054	045	042	041	039	039
0	4	065	061	064	055	057	055	050	050	041	045
0	5	070	075	070	059	061	070	065	062	047	050
0	6	108	100	090	064	067	094	087	081	053	064
0	7	178	158	151	074	076	130	122	122	050	057
0	8	383	331	280	095	094	244	198	177	057	057
0	9	1871	1089	089	152	130	786	530	370	060	050
0.1	0.1	0.052	0.049	0.052	0.049	0.052	0.038	0.035	0.035	0.033	0.035
1	2	054	051	053	051	053	046	042	042	038	042
1	3	056	054	057	053	053	057	054	052	040	050
1	4	065	061	064	059	058	074	067	066	053	060
1	5	081	076	077	061	062	100	091	087	064	070
1	6	118	105	106	066	068	140	130	123	075	070
1	7	228	185	183	077	078	260	205	198	082	084
1	8	634	531	489	100	097	873	456	433	084	080
0.2	0.2	0.055	0.052	0.055	0.052	0.055	0.058	0.053	0.053	0.047	0.053
2	3	058	055	058	055	057	075	071	067	061	060
2	4	065	061	064	058	060	103	092	089	072	084
2	5	082	077	078	063	065	134	130	127	094	105
2	6	134	114	115	069	071	275	220	205	120	120
2	7	456	265	259	081	082	898	470	446	142	141
0.3	0.3	0.060	0.058	0.059	0.058	0.059	0.104	0.092	0.090	0.076	0.090
3	4	066	062	064	061	061	156	139	128	097	120
3	5	084	077	078	067	068	270	211	208	140	180
3	6	201	131	134	073	075	608	492	452	202	252
0.4	0.4	0.085	0.081	0.087	0.084	0.087	0.280	0.220	0.209	0.152	0.209
4	5	087	077	078	070	072	613	478	454	268	417

$V(\hat{\mu}^*)$ = Exact variance of blue $\hat{\mu}^*$;
 M.S.E. ($\hat{\mu}$) = Mean square error of M.L.E. $\hat{\mu}$ in 1000 samples (σ unknown);
 AV ($\hat{\mu}$) = Variance of M.L.E. $\hat{\mu}$ as given by asymptotic formula (σ unknown);
 M.S.E. ($\hat{\mu}|\sigma$) = Mean square error of M.L.E. $\hat{\mu}$ in 1000 samples (σ known);
 AV ($\hat{\mu}|\sigma$) = Variance of M.L.E. $\hat{\mu}$ as given by asymptotic formula (σ known);
 $V(\hat{\sigma}^*)$ = Exact variance of blue $\hat{\sigma}^*$;
 M.S.E. ($\hat{\sigma}$) = Mean square error of M.L.E. $\hat{\sigma}$ in 1000 samples (μ unknown);
 AV ($\hat{\sigma}$) = Variance of M.L.E. $\hat{\sigma}$ as given by asymptotic formula (μ unknown);
 M.S.E. ($\hat{\sigma}|\mu$) = Mean square error of M.L.E. $\hat{\sigma}$ in 1000 samples (μ known);
 AV ($\hat{\sigma}|\mu$) = Variance of M.L.E. $\hat{\sigma}$ as given by asymptotic formula (μ known).

The following tentative conclusions may be drawn from Tables 2 and 3: (1) When $q_1 < q_2$, the estimates $\hat{\mu}$ and $\hat{\mu}|\sigma$ are negatively biased. (By symmetry, these estimates are positively biased when $q_1 > q_2$ and unbiased when $q_1 = q_2$.) (2) The estimates $\hat{\sigma}$ and $\hat{\sigma}|\mu$ are negatively biased regardless of the relative magnitude of q_1 and q_2 . (3) The bias in estimating either parameter is much smaller when the other parameter is known than it is when both parameters are being estimated simultaneously. (4) The bias of $\hat{\sigma}$ (μ unknown) is approximately equal to $-1/m$.

It would be desirable to compare the variances of μ and σ from samples of sizes 10 and 20 with the values which one would obtain by substituting $n = 10$ and $n = 20$ in the asymptotic values given in Table 1, as well as with the variances of the best linear unbiased estimators μ^* and σ^* . Direct comparison of variances of estimators is appropriate, however, only when all the estimators are unbiased. In order to compensate for the bias in the maximum-likelihood estimators, the mean square errors of $\hat{\mu}$, $\hat{\sigma}$, $\hat{\mu}|\sigma$, and $\hat{\sigma}|\mu$ were computed. These were compared with the variances of the best linear unbiased estimators given by Sarhan & Greenberg (1962, Table 10 C 2) and with the variances of the maximum-likelihood estimators given by the asymptotic formula, which were obtained by dividing by n the values given in Table 1. The results are shown in Tables 4 and 5 from which the following tentative conclusions may be drawn: (1) The precision of the maximum-likelihood estimator $\hat{\mu}$, when proper allowance is made for bias, closely approximates that predicted by the asymptotic formula for the variance of $\hat{\mu}$, even for m as small as 2, except in cases of strongly asymmetric censoring. (2) The precision of the maximum-likelihood estimator $\hat{\sigma}$, when proper allowance is made for bias, closely approximates that predicted by the asymptotic formula for the variance of $\hat{\sigma}$, except when m is quite small and/or censoring is strongly asymmetric. (3) Maximum-likelihood estimators tend to be somewhat more precise than best linear unbiased estimators. The difference is greatest for estimates of μ in cases of strongly asymmetric censoring and for estimates of σ when m is small and/or censoring is strongly asymmetric.

Approximate corrections for the bias of the maximum-likelihood estimators $\hat{\mu}$, $\hat{\sigma}$, $\hat{\mu}|\sigma$, and $\hat{\sigma}|\mu$ for $n = 10$ and $n = 20$ can be made by use of the means found in the Monte Carlo study and recorded in Tables 2 and 3.

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