Fiducial densities and pivot variables

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Abstract

A new version of the fiducial argument tailored for the use with pivot variables is presented. It is shown that the fiducial density obtained for the normal models, with known and regular variance-covariace matrix, is the same as obtained from the the classical fiducial argument. In this case we have quadratic pivot variables.

Keywords

Fiducial density, Pivot variables, Normal models.

References

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