ESTIMATION OF THE CORRELATION COEFFICIENT IN A BIVARIATE NORMAL DISTRIBUTION BASED ON INCOMPLETE DATA

Jean Domagni, Yanping Xia and Haohao Wang

Abstract

In this paper, we consider the estimation of correlation coefficient $\rho$ in a bivariate normal distribution with missing data. First, the asymptotic normal distribution of the MLE is derived, then the confidence intervals for $\rho$ are constructed, and finally, simulation studies are carried out to investigate the performances of the proposed method.

Keywords and phrases: bivariate normal distribution, missing data, MLE, confidence interval.

Received September 7, 2012

References


