

PERCENTILE ESTIMATORS FOR FINITE MIXTURE DISTRIBUTION MODELS

Ülkü Erişoğlu¹

¹ Necmettin Erbakan University, Turkey

The mixture distributions have provided a mathematical-based approach to the statistical modeling of a wide variety of random phenomena. The mixture of distributions is useful and flexible models to analyze random durations in a possibly heterogeneous population. The parameter estimation is one of the most important problems related to mixture of distributions. In this study, percentile method are examined in detail and compared with maximum likelihood method according to several criteria for finite mixture distribution models.

Keywords: Mixture distribution, method of maximum likelihood, percentile method.

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