ON SEQUENTIAL PROCEDURES FOR THE POINT ESTIMATION OF THE MEAN OF A NORMAL POPULATION

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Abstract. The sequential procedures developed by Starr (1966, *Ann. Math. Statist.*, **37**, 1173–1185) for estimating the mean of a normal population are further analyzed. Asymptotic properties of the "regret" and first two moments of the stopping rules are studied and second-order approximations are derived.

Key words and phrases: Normal mean, point estimation, loss, risk, stopping rule, regret, martingales, uniform integrability, second-order approximations.