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# ON THE ADMISSIBILITY OF AN ESTIMATOR OF A NORMAL MEAN VECTOR UNDER A LINEX LOSS FUNCTION

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**Abstract.** For a $p$-variate normal mean with known variances, the model proposed by Zellner (1986, *J. Amer. Statist. Assoc.*, **81**, 446-451) is discussed in a slightly different framework. A generalized Bayes estimate is derived from a three-stage Bayes point of view under the asymmetric loss function, and the admissibility of such estimators is proved.

*Key words and phrases*: Admissible estimators, empirical Bayes, hierarchical Bayes analysis, generalized Bayes, LINEX loss, three-stage Bayes estimators.