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MINIMAX CONFIDENCE BOUND OF THE NORMAL MEAN UNDER AN ASYMMETRIC LOSS FUNCTION

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Abstract. This paper considers a minimax confidence bound of the normal mean under an asymmetric loss function. A minimax confidence bound is obtained for the case that the variance is known or unknown. The admissibility of the minimax confidence bound is also considered for the case of known variance.

Key words and phrases: Confidence bound, LINEX loss function, normal mean, Bayes risk, minimaxity, admissibility.