UNBIASED ESTIMATION FOLLOWING SELECTION FOR BERNOULLI POPULATIONS

Abstract

Although a large number of selection procedures have been published in the statistics literature, the selection approach has received only limited use in applications. One drawback to the use of such procedures has been the lack of parameter estimates, which prevents quantitative comparisons among the treatments. To partially address this criticism, we present a general method for constructing unbiased estimators of the success probabilities after the termination of a sequential experiment involving two or more Bernoulli populations. Some theoretical properties are presented, and examples are provided for several different selection procedures.

Full citation: