ABSTRACT

CHARACTERISTICS OF PARAMETER ESTIMATES LOG NORMAL DISTRIBUTION USE GENERALIZED MOMENT OF METHOD

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Generalized moment of method is a generalization of the moment method which is used to obtain a parameter estimation of statistic models. These method is developed form the generalization of probability weighted moment. The value of r is taken equal to 0, and the value of l is taken as arbitrary, not necessarily integer, nor positive. The estimators of log normal distribution (μ, σ^2) which using the generalized moment of method are $\hat{\mu} = \frac{2\ln \hat{M}_{l_1} - \hat{\sigma}^2 {l_1}^2}{2l_1}$ and $\hat{\sigma}^2 = \frac{2\,l_1 \ln \hat{M}_{l_2} - 2l_2 \ln \hat{M}_{l_1} + \hat{\sigma}^2 {l_1}^2 l_2}{l_1 {l_2}^2}$. The Characteristics of parameter estimators which are got from this method are unbiased, minimum variance, and consistency estimators.

***Key words**: Log Normal Distribution, Generalized Moment of Method, Unbiased, Minimum Variance, and Consistency.*