

ABSTRACT

THE CHARACTERISTICS OF PARAMETER ESTIMATORS GENERALIZED F-3 PARAMETER (G3F) DISTRIBUTION WITH THE GENERALIZED METHOD OF MOMENT ESTIMATION

By

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Generalized F-3 parameters (G3F) distribution have three parameters: (α, m_1, m_2) . The α parameter is scale parameter which is a numerical parameter that indicates the amount of data distribution, whereas m_1 and m_2 parameter is a shape parameter which is a numerical parameter that show the shape of the curve. The parameter estimators of G3F distribution is obtained by using Generalized Method of Moment in form $M_{l,r}$, where r is taken equal to 0 and taken $l = l_1, l_2, l_3 (l_1 \neq l_2 \neq l_3)$ which not necessarily integers and positive. After obtained the parameter estimators of α, m_1 , and m_2 , then examined the characteristics of these estimators which include unbiased, minimum variance, and consistent. By using the form $M_{l,r}$ can also be obtained asymptotic variances and covariance matrix of the parameter estimators of α, m_1 , and m_2 , that is seek variance and covariance of the sample moments $\hat{M}_{l_1}, \hat{M}_{l_2}$ and \hat{M}_{l_3} .

Keywords : *generalized F-3 parameters (G3F) distribution, generalized method of moment, unbiased, minimum variance, consistent.*