Bayesian Estimation of the Parameter Laplace Distribution using Lindley's Approximation

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Al-Zaytoonah University of Jordan, 2023

Abstract

In this thesis, we will consider the problem of estimating the parameters of the Laplace distribution using the maximum likelihood, method of moments, some Bayes methods under different prior distributions and different loss functions, where Lindley's approximation is considered when no closed-form Bayes estimators exist.

Keywords: Distribution, Entropy Measure, Fisher Information, Lindley's Approximation, Loss Functions.