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Classical and Bayesian methods in Meta-Analysis

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Abstract

The integration of different information sources has been extensively used in Official Statistics, aiming at the production of quality estimators, evaluating different surveys on the subject and/or auxiliary information. Two approaches on this frame, the Linear Model with linear stochastic constraints used in Econometrics and the Minimum Variance Mixed Estimator used in Meta-Analysis are presented and their results are derived for the case of two independent sources of information. These results are compared with the Bayes estimator of the normal-normal family under a fairly wide group of loss functions.

Keywords: Official Statistics, Meta-Analysis, Linear Stochastic Constraints, Mixed Estimator

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