UNIVERSITÀ DEGLI STUDI DI TRENTO

Dipartimento di Informatica e Studi Aziendali

SEMINARI DISA

MERGING GINI'S INDICES UNDER QUADRATIC LOSS

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The Gini index is perhaps one of the most used indicators of economic and social condition. This article develops simultaneous estimation strategies of the Gini indices when samples are taken from several sources. We consider a basis for optimality combining variuos data set. In a multi-sample scenario, we demonstrate that a shrinkage-type estimator has, under quadratic loss, a superior risk performance relative to the conventional estimators. Asymptotic istributional quadratic biases and risks of the proposed estimators are derived and comapred with enchmark estimators.

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