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ON BAYESIAN INFERENCE FOR DISCRETE LAPLACE DISTRIBUTION

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Abstract

In this paper, we consider Bayesian decision theoretic for a version of the Discrete Laplace distribution. For different values of two parameters of prior distribution, the two estimators, Bayes estimator and maximum likelihood estimator are compared.

Keywords and phrases: Bayes estimator, maximum likelihood estimator, discrete Laplace distribution, square error loss function, risk function.