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ESTIMATION WITH L2E AND E-BAYESIAN METHODS IN LAPLACE DISTRIBUTION

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Abstract

In this paper, we describe two methods for estimating the parameters of Laplace distribution. The first one is L2E that is a particular example of an *M*-estimator and is robust against outliers. It uses the integrated square error criterion for measuring difference between the estimated density function and the true but unknown density function. The second one is *E*-Bayesian method that estimates the parameters with integrating out the hyper parameters in the Bayes decision problem.

Keywords and phrases: Laplace distribution, L2E method, *E*-Bayesian estimation, robust estimation.