The generalized nonlinear least squares method applied for fitting distribution to data

Primjena generalizirane metoda najmanjih kvadrata u procjeni parametara funkcije distribucije

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Abstract. A class of estimators for distribution parameters based on the relationship between the distribution function and the empirical distribution function will be described. This class includes the nonlinear least squares estimator and the weighted nonlinear least squares estimator which has been used in parameter estimation for lifetime data as well as the generalized nonlinear least squares estimator proposed in [1]. The asymptotic properties of the estimator from this class will be discussed.

[1] Benšić, M., *Fitting distribution to data by a generalized nonlinear least squares method*, Communications in Statistics - Simulation and Computation, 2013, in press.