

Empirical Bayes Estimations for Some Location Family

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Abstract

Empirical Bayes estimators for the location family via estimating prior based on orthogonal polynomials are proposed. Some properties of proposed estimators are also studied. Three examples of *Normal*, *Cauchy*, and *Uniform* are illustrated and some simulation results are also given for Normal case.

Keywords: Orthogonal Expansions, Prior Density Estimates, Empirical Bayes Estimates.