

A New Estimator and its Performance

Ng Set Foong

Universiti Teknologi MARA (UiTM), Malaysia

Email: setfoong@yahoo.com

Low Heng Chin

Quah Soon Hoe

Universiti Sains Malaysia, Pulau Pinang

ABSTRACT

The Ordinary Least Squares Estimator is an unbiased estimator in estimating parameters in a linear regression model. In this paper, a new estimator is proposed as an alternative of the Ordinary Least Squares Estimator for linear regression model. The performance of this new estimator is compared with other estimators in terms of mean squared error.

Keywords: *Estimator, Linear regression*