

## Asymptotic Behaviour of an Estimator Based on Rao's Divergence.

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*Abstract:* In this work the procedure of minimum divergence estimation based on Burbea and Rao [2] divergence is analyzed. Asymptotic behaviour for these estimators is given. A comparative study of Rao's estimator with other classical estimators is carried out by computer simulation.

*Keywords:*

*AMS Subject Classification:*