

# Estimation in Connecting Measurements with Constraints of Type II \*

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## Abstract

This paper is a continuation of the paper [6]. It dealt with parameter estimation in connecting two-stage measurements with constraints of type I. Unlike the paper [6], the current paper is concerned with a model with additional constraints of type II binding parameters of both stages.

The article is devoted primarily to the computational aspects of algorithms published in [5] and its aim is to show the power of  $\mathbf{H}^*$ -optimum estimators.

The aim of the paper is to contribute to a numerical solution of the estimation problem in the two stage model, where constraints of type II occur in the second stage.

**Key words:** Two stage regression models, uncertainty of the type A and B, BLUE,  $\mathbf{H}$ -optimum estimators.

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## 1 Introduction

In mathematical models of measurements “the connectedness syndrome” is very often encountered. This paper is concerned with a two-stage measurement with an additional condition of type II on parameters of both stages. The value  $\hat{\Theta}$

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