

## ON PARAMETERS ESTIMATION OF MULTIDIMENSIONAL POSSIBILITY DISTRIBUTIONS

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Wang Xizhao and Ha Minghu presented a method of maxmin  $\mu/E$  parameters estimation of fuzzy distributions in one-dimensional case (Fuzzy Sets and Systems, vol. 94). This paper generalizes it to the case of multi-dimensional distributions. It also shows that the estimation is consistent and sufficient. Our method is based on geometrical approach, where minimal area enclosing ellipsoid is constructed around the sample.

**Keywords:** fuzzy distribution, parameter estimation, maxmin estimation.

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