

# minimum variance of a rational function estimator

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- *From:* wtc <[wcharoe@xxxxxxxxxx](mailto:wcharoe@xxxxxxxxxx)>
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I am trying to assess the quality of function estimate, and just wonder if I can assume that the variance of a rational function is minimum if the coefficient of the rational function is obtained from a minimum variance estimate.

For example, if  $f(x) = (a.x + b.x^2 + c.x^3) / (d.x + e.x^4)$

If a, b, c, d, and e are the minimum variance coefficient estimates obtained from estimating of a time serie, Can we conclude that the f(x) has a minimum estimated variance?

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