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| D:\مجلة\last\شعار المجلة.jpg**On Restricted Shrinkage Jackknife Biased Estimator for Restricted Linear Regression Model**  **Ahmed A. Mohammed \*, Feras Sh. M. Batah**  Department of Mathematics, College of Education for Pure Science, University of Anbar, Anbar, Iraq; | | |
| **ARTICLE INFO** | |  | **ABSTRACT** | |
| Received: 07 / 05 /2023  Accepted: 19 / 06 / 2023  Available online: 18 12/ / 2023   |  | | --- | | DOI: 000000000000000000000 | | |  | In restricted linear regression model, more methods proposed to address the Multicollinearity problem and the high variance. For example, shrinkage biased estimation and optimization (Lagrange function). In this paper, we propose new biased estimator based on philosophy of Jackknife with the restricted least squares estimator. A new estimator called Restricted Shrinkage Jackknife estimator (RSJ). Also, we show that the statistical properties of new estimator with some theorems to compare the performance of new estimator with some restricted estimators and we make simulation study of these estimators. Finally, a real data has been taken into consideration to demonstrate how well the estimators perform. | |
| **Keywords:**  *Restricted regression model,*  *jackknifed biased estimator,*  *Multicollinearity problem,*  *Two parameters estimator***,**  *Simulation*study***.***  Copyright Authors, 2022, College of Sciences, University of Anbar. This is an open-access article under the CC BY 4.0 license ([http://creativecommons.org/licens es/by/4.0/](http://creativecommons.org/licens%20es/by/4.0/)). | |  |

**1. Introduction**:

The multiple linear regression model is given by the following equation:

(1)

where v is a ( ) vector of the unknown parameters, is the number of explanatory variables, is an vector of the responses, is an matrix of the explanatory variables, is the number of the explanatory variables, and is an vector of the random errors with and . In some cases, the linear limitation is satisfied as follows:

(2)

where r is a vector and R is a nonzero matrix with rank(R)=

Because it reduces variance, the restricted least square estimator (RLS) is regarded as one of the more significant unbiased estimators to handle the Multicollinearity problem and high variance see . The following formula provides the (RLS) estimator:

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, (3) where and

Multicollinearity is a problem that researchers frequently deal against. In other words, because of the linear relationship between the Regressors of the B matrix, B'B is always ill-conditioned. Therefore, RLS's estimation of the unknown coefficient. In order to solve this issue, the researcher employed restricted biased estimating. The shrinkage restricted estimator (RRR) was first presented by to address the Multicollinearity issue. Using the ORR philosophy, the RRR estimator modified the RLS estimator. This is how the RRR estimator is provided:

, (4)

where . introduced the restricted two parameter estimator (RTPE) as the follows:

(5)

where , , and .

introduced the restricted (k – d) class estimator in linear regression model as follows:

, (6)

proposed restricted almost unbiased ridge regression estimator (RAURE) based on the RRR estimator.

(7)

Based on the RTPE estimator, suggested the restricted almost unbiased two-parameter estimator (RAUTPE) as

. (8)

Mohammed and Alheety presented the following shrinkage restricted ridge regression estimator in 2023:

, (9)

where .

Authors in introduced a new two parameter estimator to control the Multicollinearity using the first parameter k in two parameter estimator, which is the ridge estimator's biasing parameter, by treating k as a Lagrangian multiplier. However, Batah proposed a mathematical formula which it is quicker than the ridge regression estimator, depends on reducing the variance, and the Jackknifed ridge estimator depends on minimizing the bias, in order to construct the above estimators quickly based on the least squares estimator . Numerous researchers focused on linear regression estimation have chosen the restricted least squares and ridge estimators due to their attractive ability to decrease Multicollinearity. Each estimator was created by focusing on a specific biasing parameter. As a result, the SRRE estimator violates the linear restrictions.

Now, we believe that defining a new restricted estimator with jackknifed technique employing both the two biasing parameters of the ridge and Liu estimators will be a good idea. One of our goals in constructing our suggested estimator is to control Multicollinearity by handling k and d in the jackknife technique, which uses the two parameters k, the biasing parameter of the ridge estimator, and d, the shrinkage parameter in the Liu estimator. Because the RLS and jackknife of parameter estimation are based on different methodologies, we propose a new restricted biased estimator called the restricted shrinkage jackknife estimator (RSJ). We demonstrate the statistical characteristics of the (RSJ) estimator in Section 2. In section 3, just several theorems of that RSJ comparisons. We simulate a study of the RSJ using a few restricted biased estimators in section 4. A numerical example was taken into consideration to demonstrate how well the estimators performed in section 5. Finally, section 6 concludes with some final thoughts.

**2. The proposed estimator (RSJ) and its statistical properties**

By integrating the jackknife approach with the RLS estimator, we introduce a new jackknife biased estimator restricted linear regression model termed restricted shrinkage jackknife estimator (RSJ) in this section as:

. (10)

Where . The RJS and its statistical properties (the mean, the variance, and the mean squared error), respectively are given by :

(11)

Where and . The variance is

. (12)

Where , and .

The mean squares error of RJS is

, (13)

Thus, the scalar mean square error (SMSE) of the RSJ is given by as follows:

. (14)

The proposed estimate's goal is to tackle the Multicollinearity problem and large variance by combining the jackknife approach and the RLS estimator.

**3. The RSJ's Performance in Comparison to Other Restricted Estimators.**

We need some lemmas to demonstrate the performance of the RSJ estimator in comparison to some restricted biased estimators.We employ the following lemmas for comparing the underlying estimators:

**Lemma1**: See suppose that be two linear homogeneous estimators of such that is positive definite (p.d). If then is p.d .

**Lemma 2**: See Let is a positive definite matrix (p.d.) and is a nonnegative definite matrix (n.n.d.). Then

**Lemma 3**: See Suppose that a positive definite matrix and a nonnegative matrix and is the diagonal matrix of the Eigen values of in the matrix. There exists a singuler matrix such that and

**3.1 A comparison of the RSJ and RLS estimators.**

The different MSE between of the RSJ and the RLS estimators is given by as follows:

where

We can now express the following theorem.

***Theorem 1:*** If , the RSJ estimator outperforms the RLS estimator using the MSE if and only if , indicating that positive definite.

***Proof:*** This provides the variance difference between the RSJ and RLS estimators:

where .Therefore is (p.d) if and only if

So that by Lemma (1 – 3), we get is positive definite. Now, the theorem is established.

**3.2 A comparison of the RSJ and RRR estimators.**

We compare the RSJ and RRR estimators using the MSE in the following way:

where the bias of RRR estimator. The following theorem can be stated.

***Theorem 2***: The RSJ estimator is superior to the RRR estimator if and only if

that means, the SRJ estimator has minimum MSE.

***Proof*** : This provides the variance difference between the RSJ and RRR estimators:

.

Therefore, the is positive definite if and only if

if

So that by Lemma (1 – 3), we get then the proof is established.

**3.3 A comparison of the RSJ and SRRE estimators.**

To determine the performance of the RSJ estimator in comparing to the SRRE estimator, we compare the RSJ and SRRE estimators using the MSE criteria as follows:

Where . Therefore, the theorem is established.

***Theorem 3:*** if the RSJ estimator is the best comparison with SRRE estimator if and only if

***Proof*** : These are the formulas for the difference variance between the RSJ and RRR estimators:

Therefore is positive definite if and only if

.

So that by Lemma (1 – 3), we have The proof is established.

**4. Simulation Study**

To compare the performance of the proposed estimator with other jackknife biased estimators by MATLAB software in order to demonstrate how well it performs. The goal of this study is to compare the performance of the MJE estimator with a few other constrained estimators already in use. When the Regressors are highly correlated, this simulation is intended to assess how well the estimators RLS, RRR, SRRE, and RSJ perform. The following equation was used to generate the matrix B, according to :

(15)

where stands for any two variables' correlation with one another and independent standard normal pseudo-random numbers. The standardized nature of these variables allows for the correlation form of B'B. Moreover, while are chosen as the explanatory values (1, 5, 10). The correlation coefficient will be set at (0.85, 0.95, and 0.99) with the sample size is ( n = 50, 100, 150). According to the condition *'* = 1 that the matrix's largest eigenvalue must be greater than one, the coefficients 1, 2, …, *p* are chosen as the eigenvectors corresponding to that value. Thus, sets of B`s are created for all and. By creating new error terms, the experiment was repeated 5000 times. Here is how to calculate estimated mean square error (EMSE):

,

Hence, any estimators would be (RLS, RRR, SRRE or RSJ).

Table1: Calculated MSE under the conditions of n=50, =0.85, and p=5.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.10685** | **0.246982** | **0.247002** | **0.244241** |
|  | **0.10685** | **0.246651** | **0.247326** | **0.219607** |
|  | **0.10685** | **0.246984** | **0.247** | **0.244645** |
|  | **0.10685** | **0.246935** | **0.247049** | **0.23404** |
|  | **0.10685** | **0.246968** | **0.247016** | **0.240765** |
|  | **0.10685** | **0.243766** | **0.249737** | **0.319041** |
|  | **0.10685** | **0.243556** | **0.249889** | **0.322946** |
| **5** |  | **0.512474** | **0.19412** | **0.194198** | **0.176972** |
|  | **0.512474** | **0.193712** | **0.195012** | **0.134945** |
|  | **0.512474** | **0.194147** | **0.19417** | **0.188039** |
|  | **0.512474** | **0.194065** | **0.194261** | **0.158858** |
|  | **0.512474** | **0.193709** | **0.195027** | **0.135155** |
|  | **0.512474** | **0.194694** | **0.197724** | **0.177558** |
|  | **0.512474** | **0.198112** | **0.200337** | **0.208239** |
| **10** |  | **0.355371** | **0.300073** | **0.300317** | **0.298853** |
|  | **0.355371** | **0.28978** | **0.308** | **0.327589** |
|  | **0.355371** | **0.300143** | **0.300248** | **0.299567** |
|  | **0.355371** | **0.300068** | **0.300322** | **0.298811** |
|  | **0.355371** | **0.297138** | **0.302979** | **0.29958** |
|  | **0.355371** | **0.299599** | **0.30078** | **0.295502** |
|  | **0.355371** | **0.292757** | **0.306199** | **0.317773** |

Table2: Calculated MSE under the conditions of

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.181346** | **0.15362** | **0.153748** | **0.147698** |
|  | **0.181346** | **0.152208** | **0.155245** | **0.110728** |
|  | **0.181346** | **0.153657** | **0.15371** | **0.150525** |
|  | **0.181346** | **0.153517** | **0.153851** | **0.140627** |
|  | **0.181346** | **0.153541** | **0.153827** | **0.142185** |
|  | **0.181346** | **0.147715** | **0.165045** | **0.140508** |
|  | **0.181346** | **0.472331** | **0.184199** | **0.20667** |
| **5** |  | **0.708076** | **0.328255** | **0.325002** | **0.228588** |
|  | **0.708076** | **0.344938** | **0.311709** | **0.098866** |
|  | **0.708076** | **0.326769** | **0.326454** | **0.310494** |
|  | **0.708076** | **0.328487** | **0.324779** | **0.218932** |
|  | **0.708076** | **0.39729** | **0.289167** | **0.118734** |
|  | **0.708076** | **0.457936** | **0.277112** | **0.137948** |
|  | **0.708076** | **0.744972** | **0.260376** | **0.180052** |
| **10** |  | **0.48228** | **0.179731** | **0.180168** | **0.142381** |
|  | **0.48228** | **0.176858** | **0.184118** | **0.110391** |
|  | **0.48228** | **0.179922** | **0.179973** | **0.172601** |
|  | **0.48228** | **0.179773** | **0.180125** | **0.147777** |
|  | **0.48228** | **0.176186** | **0.185738** | **0.117129** |
|  | **0.48228** | **0.215057** | **0.203739** | **0.18491** |
|  | **0.48228** | **0.179395** | **0.194433** | **0.151649** |

Table3: Calculated MSE under the conditions of

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.193258** | **0.44448** | **0.442355** | **0.368877** |
|  | **0.193258** | **0.500688** | **0.410371** | **0.311636** |
|  | **0.193258** | **0.443504** | **0.443316** | **0.421171** |
|  | **0.193258** | **0.443828** | **0.442994** | **0.399863** |
|  | **0.193258** | **0.448986** | **0.438206** | **0.314888** |
|  | **0.193258** | **1.050575** | **0.346353** | **0.335315** |
|  | **0.193258** | **15.97594** | **0.370501** | **0.322404** |
| **5** |  | **1.202945** | **0.439098** | **0.413033** | **0.039219** |
|  | **1.202945** | **0.455415** | **0.399188** | **0.02562** |
|  | **1.202945** | **0.425984** | **0.425468** | **0.308213** |
|  | **1.202945** | **0.438145** | **0.413895** | **0.041755** |
|  | **1.202945** | **0.571273** | **0.333742** | **0.018274** |
|  | **1.202945** | **0.637118** | **0.201988** | **0.153542** |
|  | **1.202945** | **396.8677** | **0.145695** | **0.004939** |
| **10** |  | **0.847195** | **0.758035** | **0.724439** | **0.316658** |
|  | **0.847195** | **0.88295** | **0.654594** | **0.241511** |
|  | **0.847195** | **0.741003** | **0.740179** | **0.674506** |
|  | **0.847195** | **0.747104** | **0.734265** | **0.45582** |
|  | **0.847195** | **46.91659** | **0.455496** | **0.272379** |
|  | **0.847195** | **11.13553** | **0.433725** | **0.282068** |
|  | **0.847195** | **160.1004** | **0.486693** | **0.262777** |

Table4: Calculated MSE under the conditions of

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.121184** | **0.346436** | **0.346421** | **0.343506** |
|  | **0.121184** | **0.347437** | **0.345469** | **0.292956** |
|  | **0.121184** | **0.346434** | **0.346422** | **0.343957** |
|  | **0.121184** | **0.34648** | **0.346377** | **0.329751** |
|  | **0.121184** | **0.346473** | **0.346384** | **0.331859** |
|  | **0.121184** | **0.346868** | **0.345998** | **0.287938** |
|  | **0.121184** | **0.352904** | **0.341554** | **0.359904** |
| **5** |  | **0.10337** | **0.30283** | **0.302831** | **0.300446** |
|  | **0.10337** | **0.302811** | **0.302849** | **0.253849** |
|  | **0.10337** | **0.30283** | **0.302831** | **0.300907** |
|  | **0.10337** | **0.302828** | **0.302833** | **0.288531** |
|  | **0.10337** | **0.302829** | **0.302832** | **0.294713** |
|  | **0.10337** | **0.302789** | **0.302871** | **0.260426** |
|  | **0.10337** | **0.302412** | **0.303106** | **0.353834** |
| **10** |  | **0.381115** | **0.277322** | **0.277388** | **0.277159** |
|  | **0.381115** | **0.272058** | **0.282228** | **0.32097** |
|  | **0.381115** | **0.277345** | **0.277365** | **0.277278** |
|  | **0.381115** | **0.277335** | **0.277375** | **0.277226** |
|  | **0.381115** | **0.273355** | **0.281108** | **0.311376** |
|  | **0.381115** | **0.275846** | **0.278827** | **0.288286** |
|  | **0.381115** | **0.273667** | **0.280832** | **0.308823** |

Table5: Calculated MSE under the conditions of

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.130583** | **0.290199** | **0.29019** | **0.285976** |
|  | **0.130583** | **0.290814** | **0.289686** | **0.23746** |
|  | **0.130583** | **0.290197** | **0.290193** | **0.287744** |
|  | **0.130583** | **0.290209** | **0.290181** | **0.279783** |
|  | **0.130583** | **0.290231** | **0.290158** | **0.267187** |
|  | **0.130583** | **0.297449** | **0.288206** | **0.305602** |
|  | **0.130583** | **0.301043** | **0.288044** | **0.31803** |
| **5** |  | **0.478876** | **0.220756** | **0.220511** | **0.194917** |
|  | **0.478876** | **0.222461** | **0.218944** | **0.099013** |
|  | **0.478876** | **0.22065** | **0.220616** | **0.214432** |
|  | **0.478876** | **0.220952** | **0.220318** | **0.165949** |
|  | **0.478876** | **0.22179** | **0.219533** | **0.110828** |
|  | **0.478876** | **0.243298** | **0.209496** | **0.14029** |
|  | **0.478876** | **0.285281** | **0.204841** | **0.192147** |
| **10** |  | **0.470292** | **0.458185** | **0.457568** | **0.4316** |
|  | **0.470292** | **0.464303** | **0.451909** | **0.303487** |
|  | **0.470292** | **0.457918** | **0.457833** | **0.451867** |
|  | **0.470292** | **0.458438** | **0.457317** | **0.41436** |
|  | **0.470292** | **0.466014** | **0.450463** | **0.300297** |
|  | **0.470292** | **0.463826** | **0.452323** | **0.304999** |
|  | **0.470292** | **0.55745** | **0.412437** | **0.33325** |

Table6:Calculated MSE under the conditions of

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.171462** | **0.535428** | **0.534644** | **0.502161** |
|  | **0.171462** | **0.556137** | **0.517044** | **0.410972** |
|  | **0.171462** | **0.535079** | **0.534992** | **0.522411** |
|  | **0.171462** | **0.53541** | **0.534662** | **0.503098** |
|  | **0.171462** | **0.537351** | **0.532762** | **0.442926** |
|  | **0.171462** | **0.684373** | **0.467836** | **0.409346** |
|  | **0.171462** | **1.666934** | **0.424028** | **0.407612** |
| **5** |  | **0.30281** | **0.544302** | **0.541856** | **0.505601** |
|  | **0.30281** | **0.695292** | **0.481294** | **0.475919** |
|  | **0.30281** | **0.543101** | **0.543043** | **0.535562** |
|  | **0.30281** | **0.543171** | **0.542973** | **0.532634** |
|  | **0.30281** | **0.544388** | **0.541773** | **0.504572** |
|  | **0.30281** | **2.568749** | **0.442426** | **0.460855** |
|  | **0.30281** | **0.596708** | **0.507707** | **0.483359** |
| **10** |  | **0.527251** | **0.714803** | **0.708544** | **0.568994** |
|  | **0.527251** | **0.730627** | **0.69433** | **0.514137** |
|  | **0.527251** | **0.711712** | **0.711585** | **0.685797** |
|  | **0.527251** | **0.714026** | **0.709299** | **0.586036** |
|  | **0.527251** | **0.960609** | **0.601085** | **0.499343** |
|  | **0.527251** | **40.4152** | **0.473358** | **0.463604** |
|  | **0.527251** | **26.26582** | **0.502768** | **0.47492** |

Table7: Calculated MSE under the conditions of

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.107817** | **0.331163** | **0.331158** | **0.329103** |
|  | **0.107817** | **0.3315** | **0.330827** | **0.263883** |
|  | **0.107817** | **0.331162** | **0.331158** | **0.329339** |
|  | **0.107817** | **0.331189** | **0.331132** | **0.315825** |
|  | **0.107817** | **0.331172** | **0.331149** | **0.324101** |
|  | **0.107817** | **0.331623** | **0.330708** | **0.263384** |
|  | **0.107817** | **0.341217** | **0.324438** | **0.370429** |
| **5** |  | **0.245266** | **0.321986** | **0.32199** | **0.321294** |
|  | **0.245266** | **0.321701** | **0.322272** | **0.33098** |
|  | **0.245266** | **0.321987** | **0.321988** | **0.321687** |
|  | **0.245266** | **0.321985** | **0.32199** | **0.321041** |
|  | **0.245266** | **0.321959** | **0.322017** | **0.315422** |
|  | **0.245266** | **0.321679** | **0.322293** | **0.33263** |
|  | **0.245266** | **0.32159** | **0.32238** | **0.338809** |
| **10** |  | **0.335675** | **0.412843** | **0.412828** | **0.412508** |
|  | **0.335675** | **0.413981** | **0.411754** | **0.40562** |
|  | **0.335675** | **0.412838** | **0.412833** | **0.412705** |
|  | **0.335675** | **0.412844** | **0.412828** | **0.412488** |
|  | **0.335675** | **0.413058** | **0.412616** | **0.40832** |
|  | **0.335675** | **0.413671** | **0.412034** | **0.406178** |
|  | **0.335675** | **0.414417** | **0.411372** | **0.404969** |

Table8: Calculated MSE under the conditions of

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.118698** | **0.275765** | **0.275769** | **0.271646** |
|  | **0.118698** | **0.275086** | **0.276405** | **0.237175** |
|  | **0.118698** | **0.275767** | **0.275768** | **0.273269** |
|  | **0.118698** | **0.275761** | **0.275774** | **0.266346** |
|  | **0.118698** | **0.275746** | **0.275788** | **0.252432** |
|  | **0.118698** | **0.272679** | **0.278124** | **0.291667** |
|  | **0.118698** | **0.270877** | **0.279046** | **0.314314** |
| **5** |  | **0.337373** | **0.283569** | **0.283591** | **0.279914** |
|  | **0.337373** | **0.283306** | **0.283865** | **0.262864** |
|  | **0.337373** | **0.283579** | **0.283581** | **0.282697** |
|  | **0.337373** | **0.28356** | **0.2836** | **0.277586** |
|  | **0.337373** | **0.283315** | **0.283855** | **0.262783** |
|  | **0.337373** | **0.283088** | **0.29041** | **0.337837** |
|  | **0.337373** | **0.281462** | **0.28778** | **0.31686** |
| **10** |  | **0.414478** | **0.205668** | **0.205736** | **0.200485** |
|  | **0.414478** | **0.20477** | **0.206632** | **0.185961** |
|  | **0.414478** | **0.205699** | **0.205705** | **0.204519** |
|  | **0.414478** | **0.205658** | **0.205746** | **0.199256** |
|  | **0.414478** | **0.20353** | **0.207861** | **0.197201** |
|  | **0.414478** | **0.196765** | **0.214447** | **0.253159** |
|  | **0.414478** | **0.198761** | **0.21252** | **0.238418** |

Table9:Calculated MSE under the conditions of

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| **1** |  | **0.163173** | **0.504736** | **0.504445** | **0.467734** |
|  | **0.163173** | **0.512162** | **0.497527** | **0.380918** |
|  | **0.163173** | **0.504603** | **0.504578** | **0.485814** |
|  | **0.163173** | **0.504761** | **0.50442** | **0.464706** |
|  | **0.163173** | **0.505461** | **0.503727** | **0.413275** |
|  | **0.163173** | **0.622647** | **0.448879** | **0.383602** |
|  | **0.163173** | **1.092348** | **0.414373** | **0.386683** |
| **5** |  | **0.387535** | **0.146185** | **0.146337** | **0.11604** |
|  | **0.387535** | **0.145109** | **0.147587** | **0.10005** |
|  | **0.387535** | **0.146259** | **0.146262** | **0.139046** |
|  | **0.387535** | **0.146226** | **0.146295** | **0.126503** |
|  | **0.387535** | **0.145306** | **0.147332** | **0.099249** |
|  | **0.387535** | **3.24117** | **0.19304** | **0.214784** |
|  | **0.387535** | **0.170024** | **0.167752** | **0.154983** |
| **10** |  | **0.501696** | **0.428543** | **0.427926** | **0.366235** |
|  | **0.501696** | **0.438427** | **0.419963** | **0.324566** |
|  | **0.501696** | **0.42824** | **0.428227** | **0.415885** |
|  | **0.501696** | **0.428299** | **0.428168** | **0.403022** |
|  | **0.501696** | **13.7916** | **0.379008** | **0.370437** |
|  | **0.501696** | **0.444604** | **0.416314** | **0.32651** |
|  | **0.501696** | **0.476074** | **0.405332** | **0.333637** |

Through the simulation study, we show that, the performance of the RSJ compared with some restricted biased estimators. From Table 1 to 9, we show that the performance of new restricted biased estimator for all cases of , and .

1. From Tables 1 – 3, when (), the RLS estimator has an EMSE of the minimum mean square error. While, the RSJ's performance is the best when compared to other estimators when.

2. From Tables 4 – 6, when (), the RLS estimator is superior to of any estimator biased estimators. While, the RSJ estimator is better than of any restricted biased estimator because has minimum EMSE when.

3. From Tables 7 – 9, when ( the performance the RLS estimator is the best. While), when compared to other estimators, the RSJ estimator has the lowest EMSE. The RSJ estimator is therefore superior to all restricted estimators.

Through the simulation study in this section, it becomes evident that, when the sample size increases the performance of jackknife-biased estimators becomes the best.

**5. Numerical Example:**

Numerical examples are provided to demonstrate the RSJ estimator's performance utilizing real data. The dataset of acetylene that Bashtain employed is applied on a big scale (2011). Finding the performance of the RSJ estimator in comparison to the RRR, SRRE, and RLS estimators is the purpose of the difference in SMSE. The values of R and r are provided for the linear constraints in equation (2) as follows:

The RLS, RRR, SRRE, and RSJ estimators are compared using the Scalar Mean Square Error (SMSE) criteria.

Table 10: The SMSE for different estimators under different estimated ridge parameters k and d.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| **0.0161** | **135.7475** | **950.2154** | **12.2229** | **10.8769** |
| **0.0243** | **135.7475** | **582.9747** | **9.5455** | **7.8207** |
| **0.050** | **135.7475** | **395.2216** | **7.8989** | **5.4224** |
| **0.020** | **135.7475** | **286.1091** | **6.7818** | **4.0506** |
| **0.50** | **135.7475** | **217.0027** | **5.9080** | **3.7911** |
|  | **135.7475** | **170.4333** | **5.3614** | **2.5568** |
| **0.15** | **135.7475** | **137.5420** | **4.7867** | **2.0448** |

According to the previously discussed statistics. Table 10 demonstrates that, for all k values, the RSJ estimator has the lowest calculated SMSE, depends on two parameter k and d. Particularly, when the ridge parameter k lies between (0 – 0.5), the RSJ estimator performs better than all estimators under consideration this paper. Otherwise, the SRRE performs better with fixed (d = 0.01 or 0.1). These results are shown in Figures 1, 2, and 3. Moreover, if the parameter d is smaller than 0.6 with fixed (k = 0.01 or 0.1), then the RSJ estimator performs better than any biased estimator. Otherwise, the RRRE performs better, as shown by Figures 4 and 5.

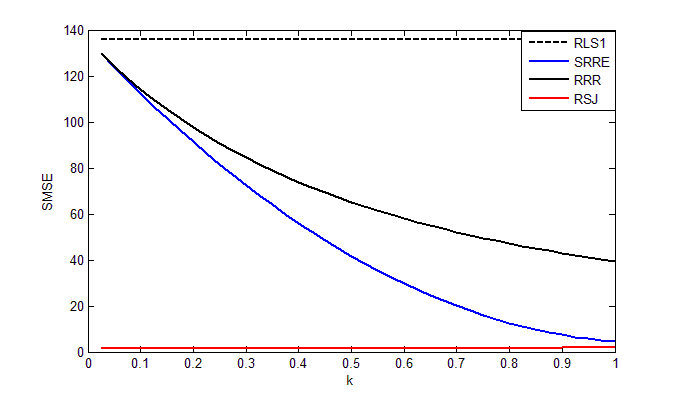


Figure 1: scalar mean square error RLS, RRR, SRRE and RSJ estimators for different k where d=0.1.

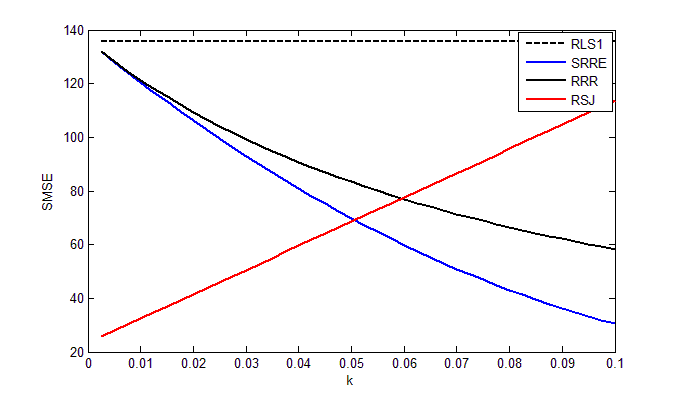


Figure 2: scalar mean square error RLS, RRR, SRRE and RSJ estimators for different k where d=0.01

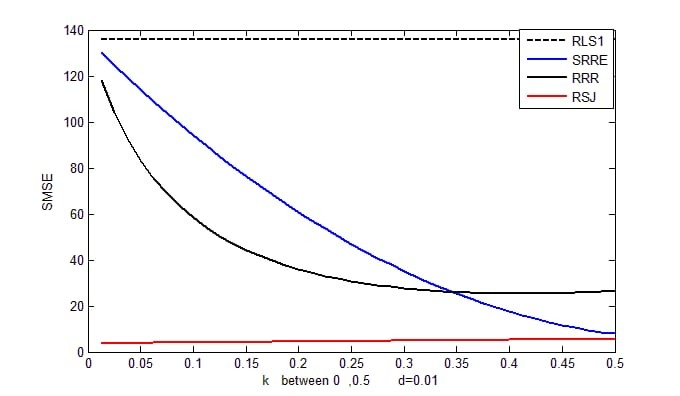


Figure 3: SMSE of RLS, RRR, SRRE and RSJ estimators for different k between 0 and 0.5 where d=0.01

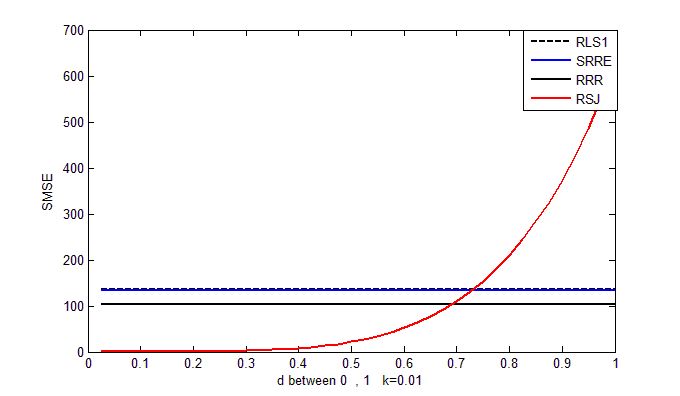


Figure 4: scalar mean square error RLS, RRR, SRRE and RSJ estimators for different d where k=0.01

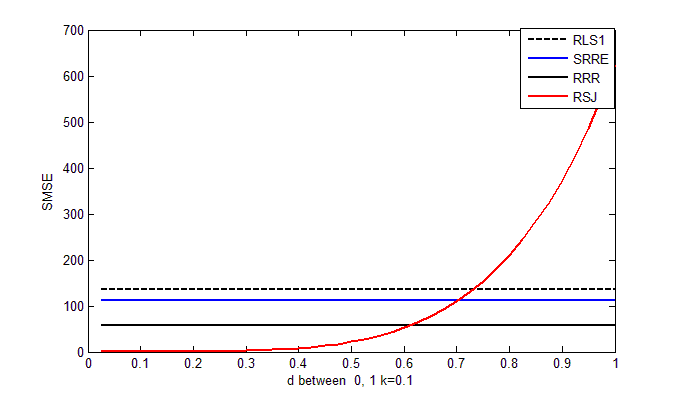


Figure 5: scalar mean square error RLS, RRR, SRRE and RSJ estimators for different d where k=0.1

**5. Conclusion**

We present a new jackknife biased estimator restricted linear regression model called the restricted shrinkage jackknife estimator (RSJ) by combining the jackknife technique and the RLS estimator. The RSJ estimator, which is dependent on the two parameters k and d, has the lowest computed SMSE. When the ridge parameter k is between (0 and 0.5), the RSJ estimator outperforms all other estimators considered in this study. Otherwise, fixed (d = 0.01 or 0.1) improves the SRRE's performance. Furthermore, the RSJ estimator outperforms any biased estimator when the parameter d is smaller than 0.6 with fixed (k = 0.01 or 0.1). The RRRE performs better on the other hand.

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**حول مقدر جكنايف المتحيز المنكمش المقيد لنموذج الانحدار الخطي المقيد**

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**الخلاصة:**

في نموذج الانحدار الخطي المقيد، هناك طرق كثيرة مقترحة لمعالجة مشكلة التعدد الخطي والتباين العالي، على سبيل المثال التقدير المتحيز المنكمش والتحسين (دالة لاكرانج). في هذا البحث قمنا باقتراح مقدرا متحيزا جديدا يعتمد على فلسفة جكنايف مع مقدر المربعات الصغرى المقيد يسمى مقدر جكنايف المنكمش المقيد (RSJ). كما بينا اعتمادا على دراسة المحاكاة الخصائص الاحصائية للمقدر الجديد مع بعض النظريات لمقارنة اداء RSJ)) مع بعض المقدرات المقيدة السابقة. تبين ان المقدر المقترح الجديد يمتلك اداء أفضل من المقدرات المقيدة السابقة. اخيرا تم النضر في مثال عددي لتوضيح اداء المقدرات.

**الكلمات المفتاحية**: نموذج الانحدار الخطي المقيد، مقدر جكنايف، مشكلة التعدد الخطي، التداخل الخطي، دراسة المحاكاة.