

Appendix 3.8. Good Estimators of α and β^2

A lognormal distribution has two parameters associated with it: α and β^2 . Minimum unbiased estimators for these parameters are given in Aitchison and Brown (1966) as:

$$\alpha = e^{\bar{y}} \psi_n(1/2 v_y^2)$$

and

$$\beta^2 = e^{2\bar{y}} [\Psi_n(2 v_y^2) - \Psi_n(\frac{n-2}{n-1} v_y^2)]$$