962-62-1335 **Hanxiang Peng*** (jhon@math.binghamton.edu), Binghamton University, Department of Mathematical Sciences, P.O. Box 6000, Binghamton, NY 13902-6000. Efficient Estimation of a Linear Functional of a Bivariate Distribution with Identical Marginal Distributions.

The empirical estimator of a linear functional of a bivariate distribution is efficient when the distribution is completely unspecified. The efficiency, however, is lost if the marginal distributions are known to be identical. We discuss how to improve the empirical estimator in this case. We show that the proposed improvement is efficient under one regularity condition on P. (Received October 03, 2000)