1099-62-238 **Indika P Wickramasinghe*** (`indika.wickramasinghe@enmu.edu`), Department of Mathematical Sciences, ENMU Station 18, 1500 S Ave K, Portales, NM 88130. *A comparison of the distributions of the estimators of MA (1) parameter for the case of Exponential Power Distributions.* Preliminary report.

In this work, the aim is to make a comparison of distributions of the estimators of moving average order 1(MA(1) parameter). The MA(1) parameter is estimated using three estimators, namely Conditional Least Squared Estimator (CLSE), Methods of Moments (MOME) and Maximum Likelihood Estimator (MLE) under the assumption that the MA(1) model follows an Exponential Power (EP) distribution. Estimation is carried out based on some selected values of the shape parameter ($\beta = 0.5$, 1 and 2) of the EP model, and a comparison among these three estimators is made. According to the obtained results, it is evident that the both MOME and MLE of the MA(1) parameter give better estimation than the CLSE. (Received February 10, 2014)