

# Estimating Variance-Mean Mixtures of Normals Using UNMIX

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**Keywords:**  $\mu$ -grid,  $\sigma$ -grid, UNMIX, least-squares.

A newly developed method for fitting the density of real-life data using variance-mean mixtures of normals will be presented. The new method is based on minimizing the least-squares distance between the empirical density of the sample and the proposed variance-mean mixture over pre-specified grids of  $x$ -values,  $\mu$ -values and  $\sigma$ -values. The density is estimated by manipulating the inputs of UNMIX, an existing program that is used to estimate scale mixtures of normals. The new method is compared to the estimated mixture using the empirical density. The method looks promising in terms of capturing the overall shape and fitting data.