

SUMMARY

After describing the basic theory of Variance Estimation, Some well known methods like grouping, Jack-knife and the Taylor Series have been discussed. These variance estimators are for both linear and non-linear statistics.

Empirical study has been carried out to compare the relative efficiency of the modified estimator with some of well known variance estimators available. The modified grouping method has been introduced and renamed as GJ and GTS.

It has also been found that the modified estimators perform reasonably well when these have been compared to other variance estimators. It has also been found that the Jackknife method is not necessary for the linear statistic especially for \bar{y} .