

We investigate general procedure to combine several estimators of the same real parameter in the parametric model. Considering weighted average of initial estimator, where weights are constrained to the sum of one, we obtain the final combined estimator. In that framework, the optimal vector of weights minimises the mean square error, providing better estimator of parameter. Combined estimator will be computed as the product of vector of weights and the vector of initial estimators of the parameter. This method is frequently used in numerous problems of modern statistics like forecast averaging for time series.