Maximum Score Change-Point Estimation in Binary Response Model

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摘要 This paper is concerned with the estimation of change-point in a binary response model with the assumption that the conditional median of the error term, given the explanatory variable, is zero. We construct an estimation of change-point based on the maximum score function and give its exponential convergence rate under some mild conditions.

关键词 <u>Binary response model</u> <u>change-point</u> <u>maximum score estimation</u> 分类号

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Key words Binary response model change-point maximum score estimation

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