Strong Consistency of M Estimator in Linear Model for Negatively Associated Samples

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摘要 This paper discusses the strong consistency of M estimator of regression parameter in linear model for negatively associated samples. As a result, the author extends Theorem 1 and Theorem 2 of Shanchao YANG (2002) to the NA errors without necessarily imposing any extra condition.

关键词 <u>Linear model</u> <u>M estimator</u> <u>negatively associated sample</u> <u>strong consistency</u>

分类号

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Key words Linear model M estimator negatively associated sample strong consistency

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