高维线性模型中的经验似然

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摘要　　研究高维线性模型中的经验似然推断.当协变量的维数随样本量增加时,常规的经验似然推断失效.在适当的正则条件下,对修正的经验似然比统计量给出了渐近分布理论.

关键词　　线性模型　经验似然　高维协变量

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EMPIRICAL LIKELIHOOD FOR HIGHER DIMENSIONAL LINEAR MODELS

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Abstract Empirical likelihood for higher dimensional linear model is studied in this paper. When the dimension number of covariates increases with the sample size, conventional empirical likelihood inference becomes invalid. To this end, some mild regularity conditions are imposed and an asymptotic distribution theory is established for modified statistic.

Key words　Linear models　empirical likelihood　higher dimensional convariates

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