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论文

ON BAHADUR ASYMPTOTIC EFFICIENCY IN A SEMIPARAMETRIC REGRESSION MODEL

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摘要 In this paper, authors consider Bahadur asymptotic efficiency of MLE {\bar β}_{ML} of β, which is an unknown parameter vector in the semiparametric regression model Y_i=X_i~T β + g(T_i) + i, where g is an unknown Holder continuous function, i is a random error with density function (.), X_i is a known vector in R_k, T_i is a random variable in [0, 1]with density function T(t).

关键词 bahadur asymptotic efficiency, sendparam

分类号

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Abstract In this paper, authors consider Bahadur asymptotic efficiency of MLE {\bar β}_{ML} of β, which is an unknown parameter vector in the semiparametric regression model Y_i=X_i~T β + g(T_i) + i, where g is an unknown Holder continuous function, i is a random error with density function (.), X_i is a known vector in R_k, T_i is a random variable in [0, 1]with density function T(t).

Key words bahadur asymptotic efficiency sendparametric model piecewise polynomial

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