

STATISTICAL INFERENCE IN RANDOM COEFFICIENT REGRESSION MODELS%0A

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a micro equation over all micro units. Thus the value of specifying a random coefficient regression (RCR) model may be substantial in econometric work. Under certain assumptions, we will study RCR models which treat both intercept and slope coefficients as random variables and will develop appropriate statistical inference procedures.

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Statistical Inference in Random Coefficient Regression

This short monograph which presents a unified treatment of the theory of estimating an economic relationship from a time series of cross-sections, is based on my Ph. D. dissertation submitted to the University of Wisconsin, Madison. To the material developed for that purpose, I have added the

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Statistical Inference in Random Coefficient Regression Models Using Panel Data. Swamy, P. A. V. B. Pages 97-155

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Statistical Inference and Regression Professor McKee's

Statistical Inference and Regression The idea of statistical inference is closely related to the idea of what has been called Null Hypothesis Significance Testing (NHST). While controversial in elite research circles, these sorts of tests are ubiquitous in the literature across the social science disciplines.

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Statistical Inference in Random Coefficient Regression

Asymptotic Distribution Unbiased Estimator Coefficient Vector Random Coefficient Negative Estimate
These keywords were added by machine and not by the authors. This process is experimental and the keywords may be updated as the learning algorithm improves.

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Statistical Inference in Random Coefficient Regression

In this chapter we modify Rao's statistical theory to suit our study of non-experimental situations. We restrict ourselves to situations where we have panel data. We specify a regression

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Efficient Inference in a Random Coefficient Regression

Econometrica, Vol. 38, No. 2 (March, 1970) EFFICIENT INFERENCE IN A RANDOM COEFFICIENT REGRESSION MODEL In this paper an attempt is made to estimate a regression equation using a time series

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Efficient Inference in a Random Coefficient Regression Model

We specify a regression equation with coefficients random across units but coming from the same multivariate distribution. We develop an estimation procedure which produces at least asymptotically

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Statistical inference in a random coefficient panel model

This paper studies the asymptotics of the Weighted Least Squares (WLS) estimator of the autoregressive root in a panel Random Coefficient Autoregression (RCA).

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