



Department of Econometrics and Business Statistics

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Our great idea

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April 2024

Working Paper no/yr

Our great idea

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25 April 2024

JEL classification: C10,C14,C22

Our great idea

Abstract

A brief summary of our ideas

Keywords: blah; blah.

1 Introduction

In a famous paper, Box & Cox ([1964](#)) introduced a family of transformations ...

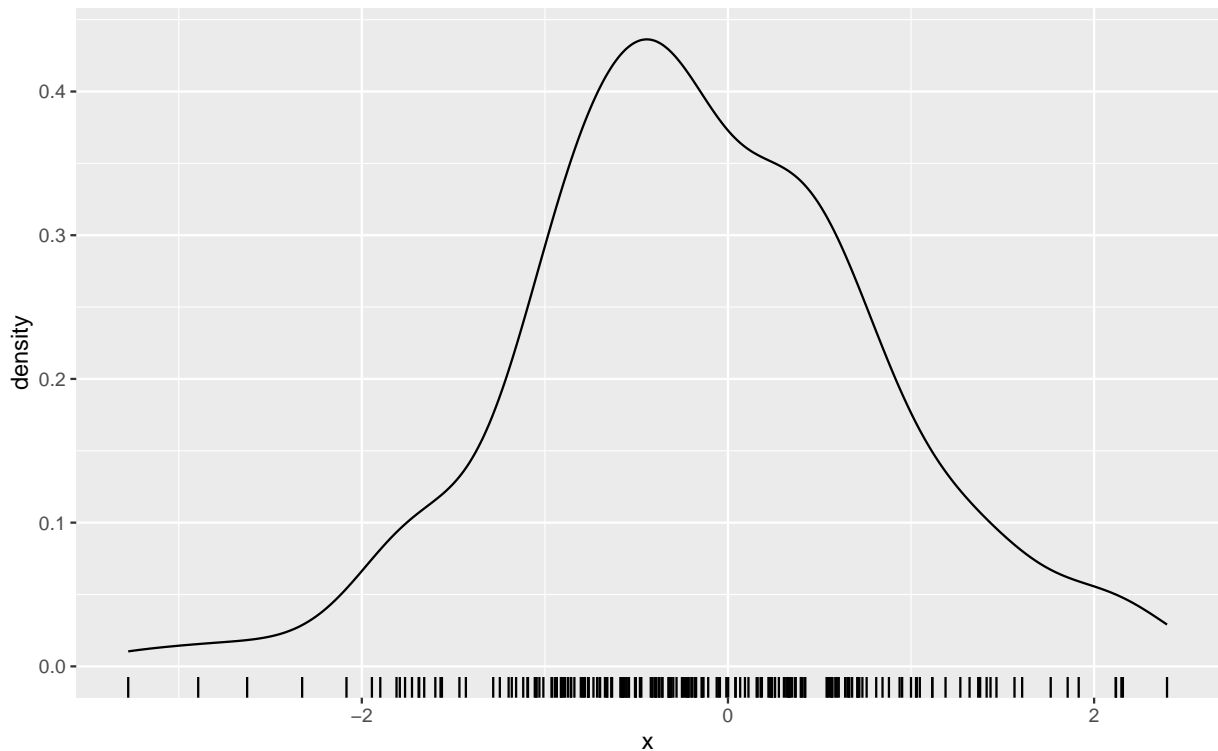


Figure 1: *Simulated data from a $N(0,1)$ distribution.*

Figure [1](#) shows a kernel density estimate of simulated data from a $N(0,1)$ distribution. The sample variance is given by

$$s^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2 = 0.98. \quad (1)$$

Note that Equation [1](#) is an unbiased estimate of the variance, but it is not the maximum likelihood estimate (Rice [2007](#), p. 269).

New paragraph.

1.1 Subsection header

References

Box, GEP & DR Cox (1964). An analysis of transformations. *Journal of the Royal Statistical Society, Series B* **26**(2), 211–252.

Rice, JA (2007). *Mathematical Statistics and Data Analysis*. 3rd edition. Duxbury.