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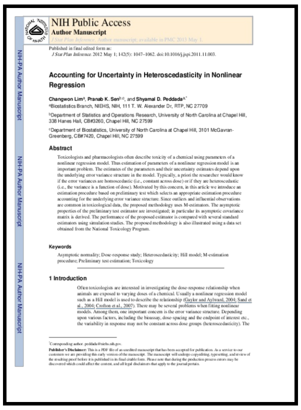
s.n - Asymptotic properties of a rank estimate in heteroscedastic linear regression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Accounting for Uncertainty in Heteroscedasticity in Nonlinear Regression

Changwon Lim, Pranab K. Sen, and Shyamal D. Peddada

Abstract

Keywords

1 Introduction

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Rank Estimation in Elliptical Models : Estimation of Structured Rank Covariance Matrices and Asymptotics for Heteroscedastic Linear Regression

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Asymptotic properties of a rank estimate in heteroscedastic linear regression

To test for constant variance one undertakes an auxiliary regression analysis: this regresses the squared residuals from the original regression model onto a set of regressors that contain the original regressors along with their squares and cross-products. The class of elliptical distributions is an extension of the normal distribution and includes distributions with both lighter and heavier tails than the normal distribution.

Asymptotic normality of estimators in heteroscedastic errors

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