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In statistics, the Durbin-Watson statistic is a test statistic used to detect the presence of autocorrelation at lag 1 in the residuals (prediction errors) from a regression analysis. It is named after James Durbin and Geoffrey Watson. The small sample distribution of this ratio was derived by John von Neumann (von Neumann, 1941). Durbin and Watson (1950, 1951) applied this statistic to the ...

Durbin-Watson statistic - Wikipedia

Die Instrumentvariablenschätzung (IV-Schätzung), auch Methode der Instrumentvariablen ist ein Oberbegriff für bestimmte Schätzverfahren in der schließenden Statistik.. Ziel der IV-Methode ist es, bei einer Regressionsanalyse eine Korrelation zwischen den erklärenden Variablen und dem Fehlerterm auszuschließen. Dies geschieht indem man die erklärenden Variablen durch andere Größen ...

Instrumentvariablenschätzung - Wikipedia

Game theory is the study of mathematical models of strategic interaction between rational decision-makers. It has applications in all fields of social science, as well as in logic and computer science. Originally, it addressed zero-sum games, in which one person's gains result in losses for the other participants. Today, game theory applies to a wide range of behavioral relations, and is now an ...

Game theory - Wikipedia

Origini storiche. La prima, e ancora popolare, forma di regressione lineare è quella basata sul metodo dei minimi quadrati (si veda oltre). La prima pubblicazione contenente un'applicazione del metodo nota è datata 1805, a nome di Adrien-Marie Legendre; Carl Friedrich Gauss elabora indipendentemente lo stesso metodo, pubblicando le sue ricerche nel 1809.

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