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Instrumental variable estimator for the nonlinear errors-in-variables model. (English)

Zbl 0581.62096

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Estimation for the nonlinear errors-in-variables model is considered. It is assumed that additional information is available in the form of observations on instrumental variables. An estimation procedure is presented for the parameters of the model. Asymptotic properties of the estimator are investigated.

MSC:

- 62P20 Applications of statistics to economics
- 62J02 General nonlinear regression
- 62J99 Linear inference, regression
- 62F12 Asymptotic properties of parametric estimators

Cited in **34** Documents

Keywords:

instrumental variable estimator; nonlinear errors-in-variables model; additional information; observations on instrumental variables

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