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**An adaptive-to-model test for parametric single-index errors-in-variables models.** (English)

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The major contribution of the authors is to propose a test of dimension reduction nature when validation data is available, which do not suffer from the slow rate of consistency. Also, the proposed test has the advantage of not suffering harshly from the curse of dimensionality and can well sustain the significance level with good power performance for moderate sample sizes. In addition the article presents the main statistical properties of the proposed test.

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62F05 Asymptotic properties of parametric tests



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