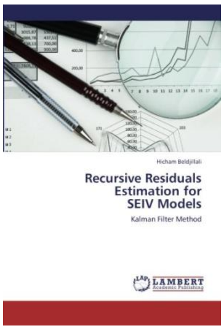
RECURSIVE RESIDUALS ESTIMATION FOR SEIV MODELS



LAP Lambert Academic Publishing. Paperback. Condition: New. 128 pages. Dimensions: 8.5in. x 5.9in. x 0.4in.This book is concerned with a special method of estimation called recursive residuals that is applied for one of the forms of measurement error models, namely Structural Errors-in-Variables model. Kalman Filter technique is used to estimate the highlighted model, where Maximum Likelihood Estimation (under normality) is used to provide initial values. There are five proposed methods for initial value of latent variable which are recommended for...

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