

Comment on inference in a simple linear random coefficient model with missing covariates

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Abstract

Missing observations may have a large impact on statistical inference. Since approximately mid 70s of the last century, estimation and prediction have been extensively studied in a variety of rather complex statistical models under the assumption that some observations are not available, they are missing. However, much less is studied on statistical inference when, say, covariates are missing. Here, we consider a simple linear random coefficient model with possibly missing covariates. We briefly review the available methods for estimation and testing of hypotheses about fixed effects parameters. Our focus here is on the approximation to the estimated covariance matrix of the estimator of the hypothesized parameter. Fisher information matrix and its observed version are used as the basis for investigations.

Keywords

Random coefficient model, covariates missing at random, approximate variance, testing hypotheses.

References

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