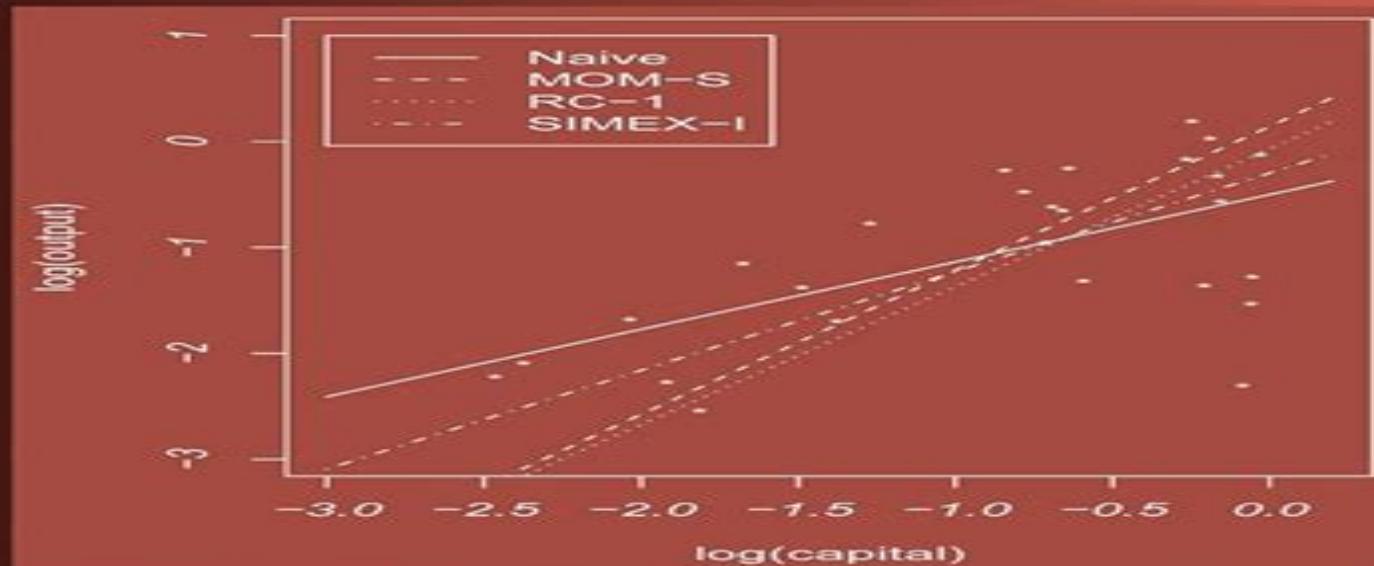


MEASUREMENT ERROR MODELS, METHODS, and APPLICATIONS



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disclosure limitation method can be regarded as a data filter that transforms the true data generating process This book focuses explicitly on the consequences of additive and multiplicative measurement error for the properties of nonlinear econometric estimators It investigates the extent to which appropriate econometric techniques can yield consistent and unbiased estimates of the true data generating process in the case of disclosure limitation Sandra Nolte received her PhD in Economics at the University of Konstanz Germany in 2008 and is a postdoctoral researcher at the Financial Econometric Research Centre at the Warwick Business School UK since 2009 Her research areas include microeconomics and financial econometrics

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Structural Logistic

Regression Measurement Error Models Leonard A. Stefanski,Raymond J. Carroll,1990 We study structural measurement error models when the binary reponse Y and true predictor x follow a logistic regression model and the observed proxy X satisfies a conditional independence assumption Assuming that a structural measurement error model is appropriate we compare two approaches to estimation In the first approach no assumptions about the distribution of x are made in the second approach it is assumed that x has a normal distribution When the normality assumption holds the second approach yields a consistent and asymptotically efficient estimator however consistency is lost when the normality assumption is

violated The first approach yields consistent estimators irrespective of the distribution of x however it sacrifices efficiency when x is normally distributed In the latter case we examine the loss of efficiency for some parametric specifications of known importance *Model Checking Problems in Measurement Error Models with Validation Data* Pei Geng,2017

Variable Selection in Measurement Error Models Guangning Xu,2014 **Measurement Error and Latent Variables in Econometrics** T. Wansbeek,E. Meijer,2000-12-08 The book first discusses in depth various aspects of the well known inconsistency that arises when explanatory variables in a linear regression model are measured with error Despite this inconsistency the region where the true regression coefficients lies can sometimes be characterized in a useful way especially when bounds are known on the measurement error variance but also when such information is absent Wage discrimination with imperfect productivity measurement is discussed as an important special case Next it is shown that the inconsistency is not accidental but fundamental Due to an identification problem no consistent estimators may exist at all Additional information is desirable This information can be of various types One type is exact prior knowledge about functions of the parameters This leads to the CALS estimator Another major type is in the form of instrumental variables Many aspects of this are discussed including heteroskedasticity combination of data from different sources construction of instruments from the available data and the LIML estimator which is especially relevant when the instruments are weak The scope is then widened to an embedding of the regression equation with measurement error in a multiple equations setting leading to the exploratory factor analysis EFA model This marks the step from measurement error to latent variables Estimation of the EFA model leads to an eigenvalue problem A variety of models is reviewed that involve eigenvalue problems as their common characteristic EFA is extended to confirmatory factor analysis CFA by including restrictions on the parameters of the factor analysis model and next by relating the factors to background variables These models are all structural equation models SEMs a very general and important class of models with the LISREL model as its best known representation encompassing almost all linear equation systems with latent variables Estimation of SEMs can be viewed as an application of the generalized method of moments GMM GMM in general and for SEM in particular is discussed at great length including the generality of GMM optimal weighting conditional moments continuous updating simulation estimation the link with the method of maximum likelihood and in particular testing and model evaluation for GMM The discussion concludes with nonlinear models The emphasis is on polynomial models and models that are nonlinear due to a filter on the dependent variables like discrete choice models or models with ordered categorical variables **Replacement Methods for Measurement Error Models** Daniel W. Schafer,1992 **Fitting Measurement Error Models** H. Joseph Newton,2003

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