

Performance of the difference-based estimators in partially linear models

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Abstract

In this study, we consider a commonly used partially linear model. We proposed a restricted difference-based ridge estimator for the vector of parameters in a partially linear model with one smoothing term when additional linear restrictions on the parameter vector are assumed to hold. Afterwards, the performance of difference-based estimators in partially linear models are evaluated with a Monte Carlo simulation study.

Keywords

Lagrangian function, Difference-based ridge regression estimator, Partially linear model.

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