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Asymptotic Properties of the Maximum Likelihood Estimate in Generalized Linear Models with Stochastic Regressors

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摘要

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Abstract For generalized linear models (GLM), in case the regressors are stochastic and have different distributions, the asymptotic properties of the maximum likelihood estimate (MLE) $\hat{\beta}_n$ of the parameters are studied. Under reasonable conditions, we prove the weak, strong consistency and asymptotic normality of $\hat{\beta}_{n}$.

Key words Generalized linear models Consistency Asymptotic normality

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