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零截尾广义 Poisson 回归模型及其 Score 检验 (英)

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Zero-truncated generalized Poisson regression model and its score tests

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摘要 研究零截尾广义 Poisson 回归模型, 给出了模型的参数估计方法, 着重研究检验零截尾 Poisson 回归、零截尾广义 Poisson 回归以及检验回归系数显著性的 score 检验统计量, 并用一个数值实例来说明方法的有效性. 最后通过一个仿真模拟例子来研究 score 检验统计量的检验功效.

关键词: 广义 Poisson 回归 零截尾 score 检验 广义 Poisson 回归 零截尾 score 检验

Abstract: This paper extended the ZTP regression model to Zero-truncated generalized Poisson regression model. An algorithm for estimating parameters was obtained and two score tests were presented for testing the ZTP regression model against the ZTGP regression model, and for testing the significance of regression coefficients. A numerical example was given to illustrate our method and the power of score tests was investigated by Monte Carlo simulation.

Key words: zero-truncated score test generalized Poisson regression zero-truncated score test

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