

论文

OUTLIER SCORE TEST IN A GROWTH CURVE MODEL

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摘要 Score test statistic has been successfully used to solve many problems in the regression model. In this paper, we use the method to study the problem of local influence of a covariance perturbation in a growth curve model. First, we establish the score test function of the growth curve model with a variance enlargement under Rao's Simple Structure (Abbr.: RSS). Second, we discuss similar problems of the model with a general covariance structure (Abbr.: GCS). Furthermore, we give an approach to detecting one outlier or some outliers. The numerical example analysed at the end shows that our results are very useful in practice.

关键词 [Growth curve model, local influence of c](#)

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Key words [Growth curve model](#) [local influence of covariance perturbation](#) [score test statistic](#) [variance enlarg](#)

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