

Accepted Manuscript

Efficient estimation and computation for the generalized additive models with unknown link function

Huazhen Lin, Lixian Pan, Shaogao Lv, Wenyang Zhang

PII: S0304-4076(17)30220-8

DOI: <https://doi.org/10.1016/j.jeconom.2017.11.001>

Reference: ECONOM 4435

To appear in: *Journal of Econometrics*

Received date: 29 April 2017

Revised date: 29 April 2017

Accepted date: 1 November 2017

Please cite this article as: Lin H., Pan L., Lv S., Zhang W., Efficient estimation and computation for the generalized additive models with unknown link function. *Journal of Econometrics* (2017), <https://doi.org/10.1016/j.jeconom.2017.11.001>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.



Efficient Estimation and Computation for the Generalized Additive Models with Unknown Link Function *

Huazhen Lin Lixian Pan Shaogao Lv

Center of Statistical Research, School of Statistics
Southwestern University of Finance and Economics, China

Wenyang Zhang

Department of Mathematics
The University of York, UK

November 16, 2017

Abstract

The generalised additive models (GAM) are widely used in data analysis. In the application of the GAM, the link function involved is usually assumed to be a commonly used one without justification. Motivated by a real data example with binary response where the commonly used link function does not

*Lin's research was partially supported by National Natural Science Foundation of China (No.11571282 and 11528102) and Fundamental Research Funds for the Central Universities (No. JBK140507 and JBK120509) of China. Lv's research is supported partially by National Natural Science Foundation of China (Grant No.11301421). We sincerely thank Professor Ronghua Ruo for his suggestion and help in computation.

متن کامل مقاله

دریافت فوری ←

ISIArticles

مرجع مقالات تخصصی ایران

- ✓ امکان دانلود نسخه تمام متن مقالات انگلیسی
- ✓ امکان دانلود نسخه ترجمه شده مقالات
- ✓ پذیرش سفارش ترجمه تخصصی
- ✓ امکان جستجو در آرشیو جامعی از صدها موضوع و هزاران مقاله
- ✓ امکان دانلود رایگان ۲ صفحه اول هر مقاله
- ✓ امکان پرداخت اینترنتی با کلیه کارت های عضو شتاب
- ✓ دانلود فوری مقاله پس از پرداخت آنلاین
- ✓ پشتیبانی کامل خرید با بهره مندی از سیستم هوشمند رهگیری سفارشات