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Abstracts of Short Communications and Posters

Section:

12. Probability and Statistics

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Partially linear errors-in-variables model
We consider the partially linear model when the linear predictors are measured with additive error. A simple modification of the likelihhod estimate is derived. The resulting estimator is shown to be consistent and its asymptotic distribution theory is derived. Consistent standard error estimates using sandwich–type ideas are also developed.
References: R. -J. Carroll, D. Ruppert and L. -A. Stefanski, *Nonlinear Measurement Error Models.* Chapman and Hall, New York, 1995.