

Measurement Error Models

Wayne A. Fuller

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Measurement Error Models offers coverage of estimation for situations where the model variables are observed subject to measurement error. Regression models are included with errors in the variables, latent variable models, and factor models. Results from several areas of application are discussed, including recent results for nonlinear models and for models with unequal variances. The estimation of true values for the fixed model, prediction of true values under the random model, model checks, and the analysis of residuals are addressed, and in addition, procedures are illustrated with data drawn from nearly twenty real data sets.



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