中、日、韓(CSA-KSS-JSS)統計學術研討會

On Estimating PLSIM with Incomplete Data

Cheng, Tsung-Lin; Lin, Yin-Ying; Lu, Xue-Wen

Abstract

The aims of this talk is in the scenario that the link function is unspecified, regressors are measured with errors and the dependent variable is censored, to estimate the parameters in a general partially linear single-index model (PLSIM) as well as the link function. In seeking to reach this objective, we modify both of Lue's (2004) and Lu and Cheng's (2007) approach to simultaneously overcome the difficulty of estimations caused by a censored response and error-prone regressors. The simulation result illustrates the validity of our proposed method.