A new difference-based weighted mixed Liu estimator in partially linear models

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In this paper, a generalized difference-based estimator is introduced for the vector parameter β in partially linear model when the errors are correlated. A generalized difference-based Liu estimator is defined for the vector parameter β . Under the linear stochastic constraint $r = R\beta + e$, we introduce a new generalized-based weighted mixed Liu estimator. The efficiency properties of the difference-based weighted mixed regression method is analyzed.

This is a joint work with E. AKDENIZ DURAN (Istanbul Medeniyet University).