Estimation of Partial Linear Error-in-Variables Models for Negatively Associated Dependence Data

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Abstract

Consider the partly linear regression model $Y = x\beta + g(t) + e$ where the explanatory x is erroneously measured, and both t and the response Y are measured exactly, the random error e is negatively associated dependent. Let \tilde{x} be a surrogate variable observed instead of the true x in the primary survey data. Assume that in addition to the primary data set

containing N observations of $\{(Y_j, \tilde{x}_j, t_j)_{j=n+1}^{n+N}\}$, which is negatively associated data sets, an independent validation data

containing *n* observations of $\{(x_j, \tilde{x}_j, t_j)_{i=1}^n\}$ is available. The exact observations on *x* may be obtained by some expensive or difficult procedures for only a small subset of subjects enrolled in the study. In this paper, a semiparametric method with the primary data is employed to obtain

the estimators of β and $g(\cdot)$ based on the least squares criterion with the help of validata data. The proposed estimators are proved to be strongly consistent.

Keywords: Partial Linear Model, Validation Data, Negatively Associated Dependent, Strong Consistency.