

# **SEEMINGLY UNRELATED REGRESSION EQUATIONS MODELS**

**ESTIMATION AND INFERENCE**

**VIRENDRA K. SRIVASTAVA  
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# Seemingly Unrelated Regression Equations Models Estimation And Inference

**William W.S. Chen**



## **Seemingly Unrelated Regression Equations Models Estimation And Inference:**

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**Inference in Seemingly Unrelated Regression Equations Models** Nagabhushana Rao R.V.S.S., R.V.S.S. Nagabhushana Rao, Pagadala Balasiddamuni, B. Ramana Murthy, 2013 This book has brought out the current estimation methods stressing the basic inferential methods and discussing the various related problems arising in applying the methods to SURE models Firstly the SURE model with first order scalar autoregressive errors secondly an Estimation procedure has been developed for SURE model with first order scalar autoregressive errors thirdly the SURE model with first order vector autoregressive errors has been specified and a new inferential techniques has been developed for its estimation fourthly an adaptable Ridge Regression estimation technique has been proposed for the SURE model under the problem of multicollinearity finally two new test procedures have been developed for testing nested and non nested general linear hypotheses about the parameters to the SURE model

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