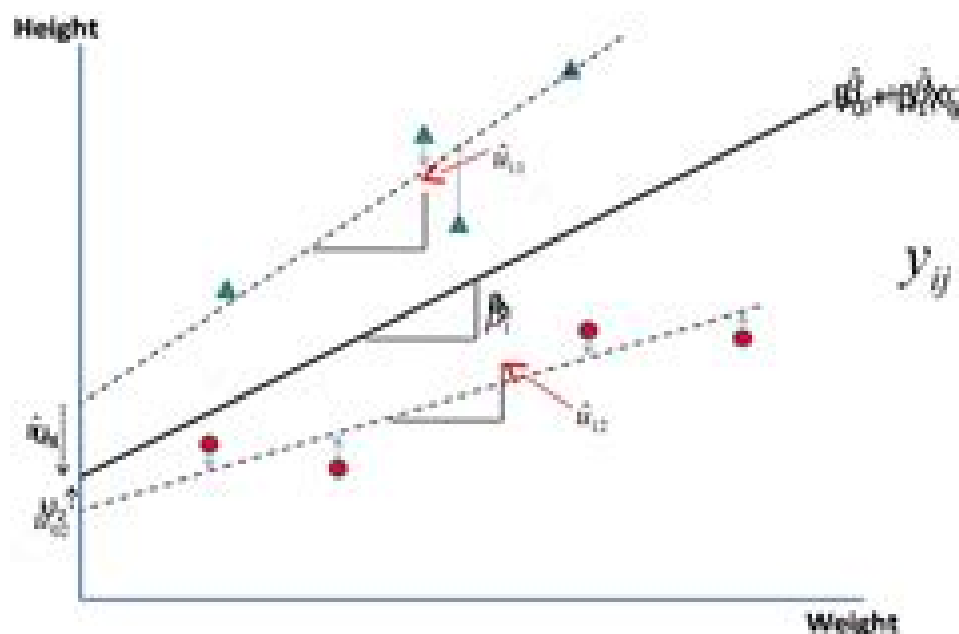


# Random coefficient model of weight on height



$$y_{ij} = \beta_0 + \beta_1 x_{ij} + u_{0j} + u_{1j} x_{ij} + e_{ij}$$

$$\begin{bmatrix} u_{0j} \\ u_{1j} \end{bmatrix} \sim N(0, \Omega_u) : \Omega_u = \begin{bmatrix} \sigma_{u0}^2 & \sigma_{u01} \\ \sigma_{u01} & \sigma_{u1}^2 \end{bmatrix}$$

- Deviations from average intercept and coefficient assumed bivariate normal with variances  $\sigma_{u0}^2$   $\sigma_{u1}^2$
- AND we also have information on how the residuals covary  $\sigma_{u01}$

# Random Coefficient Models

**P.A.V.B. Swamy**



## Random Coefficient Models:

**Random Coefficient Models** Nicholas T. Longford, 1995      *Random Coefficient Models in Econometrics* John W. Henderson, 1976      *Statistical Inference in Random Coefficient Regression Models* P.A.V.B. Swamy, 2012-12-06 This short monograph which presents a unified treatment of the theory of estimating an economic relationship from a time series of cross sections is based on my Ph D dissertation submitted to the University of Wisconsin Madison To the material developed for that purpose I have added the substance of two subsequent papers Efficient methods of estimating a regression equation with equi correlated disturbances and The exact finite sample properties of estimators of coefficients in error components regression models with Arora which form the basis for Chapters 11 and III respectively One way of increasing the amount of statistical information is to assemble the cross sections of successive years To analyze such a body of data the traditional linear regression model is not appropriate and we have to introduce some additional complications and assumptions due to the heterogeneity of behavior among individuals These complications have been discussed in this monograph Limitations of economic data particularly their non experimental nature do not permit us to know a priori the correct specification of a model I have considered several different sets of assumptionR about the stability of coefficients and error variances across individuals and developed appropriate inference procedures I have considered only those sets of assumptions which lead to operational procedures Following the suggestions of Kuh Klein and Zellner I have adopted the linear regression models with some or all of their coefficients varying randomly across individuals      **Multilevel Analysis** Tom A. B. Snijders, Roel J. Bosker, 1999 Multilevel analysis covers all the main methods techniques and issues for carrying out multilevel modeling and analysis The approach is applied and less mathematical than many other textbooks      **Random Coefficient**

**Autoregressive Models: An Introduction** D.F. Nicholls, B.G. Quinn, 2012-12-06 In this monograph we have considered a class of autoregressive models whose coefficients are random The models have special appeal among the non linear models so far considered in the statistical literature in that their analysis is quite tractable It has been possible to find conditions for stationarity and stability to derive estimates of the unknown parameters to establish asymptotic properties of these estimates and to obtain tests of certain hypotheses of interest We are grateful to many colleagues in both Departments of Statistics at the Australian National University and in the Department of Mathematics at the University of Wo110ngong Their constructive criticism has aided in the presentation of this monograph We would also like to thank Dr M A Ward of the Department of Mathematics Australian National University whose program produced after minor modifications the three dimensional graphs of the log likelihood functions which appear on pages 83 86 Finally we would like to thank J Radley H Patrikka and D Hewson for their contributions towards the typing of a difficult manuscript IV CONTENTS CHAPTER 1 INTRODUCTION 1 1 Introduction 1 Appendix 1 1 11 Appendix 1 2 14 CHAPTER 2 STATIONARITY AND STABILITY 15 2 1 Introduction 15 2 2 Singly Infinite Stationarity 16 2 3 Doubly Infinite Stationarity 19 2 4 The Case of a Unit Eigenvalue 31 2 5

Stability of RCA Models 33 2 6 Strict Stationarity 37 Appendix 2 1 38 CHAPTER 3 LEAST SQUARES ESTIMATION OF SCALAR MODELS 40 3      **Random Coefficient Models** P. A. V. B. Swamy,1993      Random Coefficient Models - a Survey E. R. da CRUZ,1974 Purpose and outline of the survey The different variances and their importance Brief historical account of RCR models A simple version Specification Estimation methods On the accuracy of the estimates A simple version A specification Estimation methods On the problem of negative estimates Extension and uses Extensions of model I Extension of model II Uses of RCR models Illustrative examples Model I monetary policy Model II aggregate consumption function

*Estimation of Random Coefficient Models* Kees Zeelenberg,1995      **Estimation of Nonlinear Mixed Effects and Random Coefficient Models** Rogelio Ramos-Quiroga,1993      *Random Coefficient Models for Complex Longitudinal Data* ,2014      Identification and Estimation of 'irregular' Correlated Random Coefficient Models Bryan S. Graham,James Powell,2008 In this paper we study identification and estimation of the causal effect of a small change in an endogenous regressor on a continuously valued outcome of interest using panel data We focus on the average partial effect APE over the full population distribution of unobserved heterogeneity e g Chamberlain 1984 Blundell and Powell 2003 Wooldridge 2005a In our basic model the outcome of interest varies linearly with a scalar regressor but with an intercept and slope coefficient that may vary across units and over time in a way which depends on the regressor This model is a special case of Chamberlain s 1980b 1982 1992a correlated random coefficients CRC model but not does not satisfy the regularity conditions he imposes Irregularity while precluding estimation at parametric rates does not result in a loss of identification under mild smoothness conditions We show how two measures of the outcome and regressor for each unit are sufficient for identification of the APE as well as aggregate time trends We identify aggregate trends using units with a zero first difference in the regressor or in the language of Chamberlain 1980b 1982 stayers and the average partial effect using units with non zero first differences or movers We discuss extensions of our approach to models with multiple regressors and more than two time periods We use our methods to estimate the average elasticity of calorie consumption with respect to total outlay for a sample of poor Nicaraguan households cf Strauss and Thomas 1995 Subramanian and Deaton 1996 Our CRC average elasticity estimate declines with total outlay more sharply than its parametric counterpart      **Identification and Estimation of Categorical Random Coefficient Models** Zhan Gao,M. Hashem Pesaran,2022 This paper proposes a linear categorical random coefficient model in which the random coefficients follow parametric categorical distributions The distributional parameters are identified based on a linear recurrence structure of moments of the random coefficients A Generalized Method of Moments estimator is proposed and its finite sample properties are examined using Monte Carlo simulations The utility of the proposed method is illustrated by estimating the distribution of returns to education in the U S by gender and educational levels We find that rising heterogeneity between educational groups is mainly due to the increasing returns to education for those with postsecondary education whereas within group heterogeneity has been rising

mostly in the case of individuals with high school or less education      Multilevel and Longitudinal Modeling Using Stata, Second Edition Sophia Rabe-Hesketh, Anders Skrondal, 2008-02-07 This textbook looks specifically at Stata's treatment of generalized linear mixed models also known as multilevel or hierarchical models. These models are mixed because they allow fixed and random effects and they are generalized because they are appropriate for continuous Gaussian responses as well as binary count and other types of limited dependent variables      **Changing and Random Coefficient Models** Jozef

Zbigniew Dzieluch, 2016 This chapter contains a survey of various econometric model formulations in which it is assumed that coefficients vary across time. Depending on the accepted parameter variation structure one may classify such models into two main groups: models with variable but non-stochastic parameters and models with randomly varying coefficients. The latter group consists of two types: models where coefficients are generated from stationary and models in which coefficients are generated from non-stationary stochastic processes. All three groups are surveyed. Several representative models from each group are shown with special emphasis on estimation, testing the specification and possible fields of implementation. Justification for the various model formulations is given. A detailed list of references ends the survey      **Introducing**

**Multilevel Modeling** Ita G. Kreft, Jan de Leeuw, 1998-06-18 This is the first practical guide to using multilevel models in social research. The authors' approach is user-oriented with formal mathematics and statistics kept to the minimum and worked examples using real data sets      *Random Coefficient Models for Degradation and Spatially Correlated Count Data* Cheng Su, 1996      Random Coefficient Models Zheng Xiao, University of Southern California. Department of Economics, 1992

Multidimensional Random Coefficient Models with Interrelated Components Harry H. Kelejian, Scott W. Stephan, University of Maryland. Department of Economics, 1984      **Functional Relations, Random Coefficients, and Nonlinear Regression with Application to Kinetic Data** S. Johansen, 2012-12-06 These notes on regression give an introduction to some of the techniques that I have found useful when working with various data sets in collaboration with Dr S. Keiding, Copenhagen and Dr J. W. L. Robinson, Lausanne. The notes are based on some lectures given at the Institute of Mathematical Statistics, University of Copenhagen, 1978-81 for graduate students and assumes a familiarity with statistical theory corresponding to the book by C. R. Rao, *Linear Statistical Inference and its Applications*, Wiley, New York, 1973. The mathematical tools needed for the algebraic treatment of the models are some knowledge of finite dimensional vector spaces with an inner product and the notion of orthogonal projection. For the analytic treatment I need characteristic functions and weak convergence as the main tools. The most important statistical concepts are the general linear model for Gaussian variables and the general methods of maximum likelihood estimation as well as the likelihood ratio test. All these topics are presented in the above-mentioned book by Rao and the reader is referred to that for details. For convenience a short appendix is added where the fundamental concepts from linear algebra are discussed      Identification and Estimation of 'Irregular' Correlated Random Coefficient Models Bryan S. Graham, James Powell, 2008

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