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Some Second-Order Asymptotics for Extreme Value Linear Regression Models

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Abstract:

In this article we derive finite-sample corrections in matrix notation for likelihood ratio and score statistics in extreme-value linear regression models. We consider three corrected score tests that perform better than the usual score test. We also derive general formulae for second-order biases of maximum likelihood estimates of the linear parameters. Some simulations are performed to compare the likelihood ratio and score statistics with their modified versions and to illustrate the bias correction.

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