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SEMINAR

"A Dynamic Regression Model with Covariate Errors"

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Room 15 – Via Sarfatti 25 - 20136 Milano

Abstract:

We consider a dynamic linear regression model with errors-in-covariate. Neglecting such errors has some undesiderable effects on the estimates obtained with the Kalman Filter.
We propose a modification of the Kalman Filter where the perturbed covariate is replaced with a suitable function of a local cluster of covariate observations. Some results of a simulation experiment are reported.