

Single models and structured families of pair of models

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Abstract

We present a theoretical framework to study individual additive models. Furthermore, we extend the results to the case where we consider d individual additive models. We are thus able to get a multiple model. We explain the different cases and use generalized least squares estimators for estimable vectors in the individual models. We also test hypotheses in multiple models.

Keywords

Additive Models, Cumulants, Moments, Single models.

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