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Amazon.com: Econometric Analysis (9789353061074): Greene

Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

Glossary of research economics - econterms

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Methods. Negative binomial models are used to analyze state-level data for homicides and suicides in the U.S. from 1996 to 2005. Data on types of background information are retrieved from the Surveys of State Procedures Related to Firearm Sales, and the violent death data are from the WISQARS.

State background checks for gun purchase and firearm

where individual banks and time dimension are represented by i and t subscripts, respectively. Variation in credit risk (Credit Risk) and lending-borrowing spread (Spread) are modelled in Eqs. (1) and as a function of our variables of interest, namely, income shares from various non-interest activities including fiduciary activities, insurance, annuities, loan servicing, investment banking and ...

Non-interest income and bank lending - ScienceDirect

When Can You Safely Ignore Multicollinearity? September 10, 2012 By Paul Allison. Multicollinearity is a common problem when estimating linear or generalized linear models, including logistic regression and Cox regression.

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