CONSISTENCY OF M-ESTIMATORS IN A LINEAR MODEL, GENERATED BY NON-MONOTONE AND DISCONTINUOUS ψ-FUNCTIONS

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Abstract: Existence of a $\sqrt{n}$-consistent M-estimator of regression parameter vector and its asymptotic normality are proved in a general situation including redescending estimators generated by possibly discontinuous ψ-functions.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

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