

## THE SELECTION FUNCTIONAL

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*Abstract:* The paper illustrates a solution of the problem of choosing a root from estimating equations which have multiple roots. This solution is applicable also to multivariate parameter estimation. In the univariate parameter case, the consistency of the  $M$ -estimator is illustrated in a way which shows how other estimation methods can easily invoke the same technique. Multivariate parameter extensions are then indicated.

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

**Key words and phrases:** -

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