

Kubáček, Lubomír; Tesaříková, Eva

Confidence regions in nonlinear models with constraints. (English) Zbl 1046.62065
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Summary: There are some difficulties in construction of confidence regions in nonlinear models with constraints. Even if an exact algorithm (in the case of normality) can be derived, the numerical calculation is rather tedious. Thus if a simple algorithm can be found it will be preferred in practice. The aim of the paper is to find a simple criterion which enables us to decide whether it is possible to use algorithms useful in linear models.

MSC:

[62J02](#) General nonlinear regression
[62F30](#) Parametric inference under constraints
[62F25](#) Parametric tolerance and confidence regions
[62H12](#) Estimation in multivariate analysis

Cited in **2** Documents

Keywords:

[measures of nonlinearity](#)

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