Bickel, Peter J.; **Ritov, J.**

Large sample theory of estimation in biased sampling regression models. I. (English)

Zbl 0742.62036
Ann. Stat. 19, No. 2, 797-816 (1991).

The paper considers estimation of distributions and slope parameters in a linear regression model $Y = \beta^T X + \varepsilon$, when sampling of (X, Y) is biased. The methodology constitutes an extension to the regression case of *Y. Vardi's* work [see ibid. 13, 178-205 (1985, Zbl 0578.62047)].

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