

[Chen, Hung](#)

[Asymptotically efficient estimation in semiparametric generalized linear models.](#) (English)

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Summary: We use the method of maximum likelihood and regression splines to derive estimates of the parametric and nonparametric components of semiparametric generalized linear models. The resulting estimators of both components are shown to be consistent. Also, the asymptotic theory for the estimator of the parametric component is derived, indicating that the parametric component can be estimated efficiently without undersmoothing the nonparametric component.

**MSC:**

[62G07](#) Density estimation

[62J12](#) Generalized linear models (logistic models)

[62F12](#) Asymptotic properties of parametric estimators

Cited in **7** Documents

**Keywords:**

[partial spline model](#); [maximum likelihood estimator](#); [consistency](#); [regression splines](#); [semiparametric generalized linear models](#)

**Full Text:** [DOI](#)