Description

Performs minimum distance estimation in linear regression model: $Y = Xb + \text{error}$

Usage

LRMDE(Y, X)
Arguments

\( Y \) - Response variable in linear regression model
\( X \) - Explanatory variable in linear regression model

Value

Returns \( \hat{b} \) - Minimum distance estimator of \( b \)

References


See Also

ARMDE

Examples

\( X \leftarrow \text{matrix}(c(1,1,3,4,2), \text{nrow}=3, \text{ncol}=2) \)
\( Y \leftarrow c(1,-5,8) \)
\( \hat{b} \leftarrow \text{LRMDE}(Y, X) \)
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