

ADDITIVE MODELS - AN APPLICATION IN NATURAL SCIENCES

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Here we will focus on some recent results concerning Additive Models. These models are given by the sum of a fixed term $X\beta$ with known matrix X and w random independent terms $X_i Z_i, i = 1, \dots, w$. The components of the Z_1, \dots, Z_w are independent and identical distributed with cumulants $\chi_{i,r}$. We are interested in getting a better understanding of these cumulants and we will estimate them in order to obtain confidence ellipsoids for these models. An application in Natural Sciences is given to illustrate the theory.

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References

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