Asymptotic theory of least squares estimator of a particular nonlinear regression model

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Abstract: The consistency and asymptotic normality of the least squares estimator are derived for a particular non-linear regression model, which does not satisfy the standard sufficient conditions of Jennrich (1969) or Wu (1981) under the assumption of normal errors.

Keywords: Consistency; least square estimator; non-linear regression.

1. Introduction

The least squares method plays an important role in drawing inferences about the parameters in the non-linear regression model. Jennrich (1969) first rigorously proved the existence of the least squares estimator and showed its consistency of the following non-linear model:

$$y_t = f_t(\theta_0) + e_t, \quad t = 1, 2, \dots, \tag{1.1}$$

Jennrich proved the strong consistency of the least squares estimator $\hat{\theta}_n$ under the following assumption: $F_n(\theta_1, \theta_2)$ converges uniformly to a continuous function $F(\theta_1, \theta_2)$ for all θ_1 and θ_2 and $F(\theta_1, \theta_2) = 0$ if and only if $\theta_1 = \theta_2$, where

$$F_n(\theta_1, \theta_2) = \frac{1}{n} \sum_{t=1}^{n} \{f_t(\theta_1) - f_t(\theta_2)\}^2. \tag{1.2}$$

Under some stronger assumptions, asymptotic normality was proved in the same paper. Wu (1981) gave some sufficient conditions under which the least squares estimator converges to θ_0 almost surely, when the growth rate requirement of F_n is replaced by a Lipschitz type condition on the sequence f_t.

We consider the non-linear regression model

$$y_t = \cos(2\pi t \theta_0) + e_t, \quad t = 1, 2, \dots, \tag{1.3}$$

where $\{e_t\}$ are i.i.d. normal random variables with mean zero and finite positive variance σ^2. θ_0 is an

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Asymptotic Theory Of Nonlinear Regression

Shasha Hu

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