L-moments in linear regression model

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Abstract

The L-moments [1] are analogues of the conventional moments and have similar interpretations. They are calculated using linear combinations of the expectation of ordered data. Hosking and Balakrishnan [2] showed that L-moments are special case of L-estimators. We propose a generalization of L-moments in the linear regression model based on averaged regression quantiles [3] as special L-estimator [4]. The properties of extended L-moments are illustrated on simulated data.

Keywords

L-moments, Averaged regression quantile, Nuisance regression.

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References


