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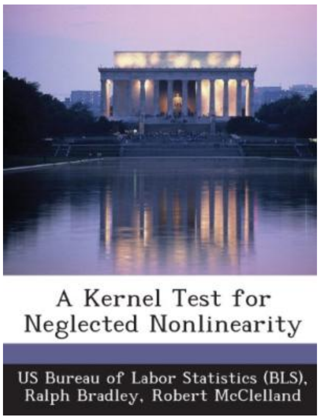
A KERNEL TEST FOR NEGLECTED NONLINEARITY



Bibliogov, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper develops a new kernel test for neglected nonlinearity in the conditional expectation function, and compares this test to the Ramsey RESET test (1969) and the Neural Net test of Lee, White, and Granger (1993). Like the Neural Test and the Ramsey Reset Test, this Kernel test is a Lagrange Multiplier test based on the R-Square statistic...

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- Authored by Ralph Bradley, Robert McClelland
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