Comparison of two types of confidence intervals based on Wilcoxon-type R-estimators

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Omelka (2007) proposed an alternative way of constructing a confidence interval based on R-estimators for single parameters in linear models. We will compare this confidence interval with a traditional (Wald type) confidence interval theoretically as well as by the means of a Monte-Carlo experiment. As a by-product we will show the asymptotic normality of the estimator of $\int f^2$ which was proposed in Koul et al. (1987).

References

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