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# Measurement Error Models

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#### Review

"...very interesting for the theory it contains... enjoyable and useful." (Zentralblatt MATH, 1107, 64)

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This valuable book-length treatment of the field offers coverage of estimation for situations where the model variables are observed subject to measurement error. Included are regression models with errors in the variables, latent variable models, and factor models. Brings together results from several areas of application, including discussion of recent results for nonlinear models and for models with unequal variances. Also explained are the estimation of true values for the fixed model, prediction of true values under the random model, model checks, and the analysis of residuals. Procedures are illustrated with data drawn from nearly twenty real-data sets.

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"The effort of Professor Fuller is commendable . . . [the book] provides a complete treatment of an important and frequently ignored topic. Those who work with measurement error models will find it valuable. It is the fundamental book on the subject, and statisticians will benefit from adding this book to their collection or to university or departmental libraries."

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"Given the large and diverse literature on measurement error/errors-in-variables problems, Fuller's book is most welcome. Anyone with an interest in the subject should certainly have this book." —Journal of the American Statistical Association

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A short note

By Jacek Czaplicki

Fuller's monograph on measurement error models is a unique work; highly professional with no so many competitors in this league. It is a unite paper. However, its position is peculiar. It is not so popular amongst econometricians, though they are prepared to read and understand the text easily. Usually, econometricians have no inclination to analyse their problems looking through imperfections contained in data and models.

The book should be of special usefulness for engineers, but they are - in turn - not prepared to take such heavy technometrics load. As a rule they/we are not ready to follow considerations. It's a pity because the book is outstanding.

The author presents knowledge from the highest shelf. However, being on such high level he used to present parts of the text nonchalantly with lack of appropriate accuracy changing sometimes commonly used notations or so. For people familiar with statistics it does not matter but for engineers it might be a significant barrier to understand the text. It looks that the most important point for the author is consideration; a text reader is far at the background. Author of a book should be always at the first position.

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