

Linear Hypothesis Testing in Censored Regression Models

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Abstract

For testing a linear hypothesis in a censored regression (or censored “Tobit”) model, three test criteria and four test statistics based on least absolute deviations estimates of parameters are proposed and their limiting chi-square distributions are established. Some consistent estimates of nuisance parameters are obtained for use in computing the test statistics. A simulation study for small sample performance of these test statistics is made by using iterative linear programming.