Regression analysis under a priori parameter restrictions

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Abstrak

This monograph focuses on the construction of regression models with linear and non-linear constrain inequalities from the theoretical point of view. This volume analyses the properties of regression with inequality constrains, investigating the flexibility of inequality constrains and their ability to adapt in the presence of additional a priori information The implementation of inequality constrains improves the accuracy of models, and decreases the likelihood of errors. Based on the obtained theoretical results, a computational technique for estimation and prognostication problems is suggested.