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Some comments on maximum likelihood and partial least squares methods $\hat{\alpha}^{\dagger}$

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Abstract

The paper discusses some general aspects of two estimation methods, which are designed for analysis of interrelationships between indirectly and directly observable variables. The paper's main object is to summarize in broad terms what appears to be known about the asymptotic properties of maximum likelihood and partial least squares estimators. The author would be pleased if, as a side-effect, interest is stirred up in the analysis of estimators under non-textbook assumptions.



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