Literatura

[1] Aigner, D. J. (1974): MSE dominance of least squares with errors of observation. *Journal of Econometrics 2, 365–372.*

[2] Akaike, H. (1974): A new look at the statistical model identification. *IEEE Transactions on Automatic Control 19, 716 - 723.*

[3] Akaike, H. (1981): Likelihood of a model and information criteria. *Journal of Econometrics 16, 3 - 14.*

[4] Amemiya, T. (1973): Regression analysis when the variance of the dependent variable is proportional to the square of its expectation. *Journal of American Statistical Association 68, 928–934.*

[5] Amemiya, T. (1977): A note on a heteroscedastic model. Journal of Econometrics 6, 365-370. and "Corrigenda". *Jouranl of Econometrics 8, 275.*

[6] Amemiya, T. (1981): Qualitative response model: A survey. *Journal of Economic Literature 19, 1483 - 1536.*

[7] Amemiya, T., Powell, J. (1980): A comparison of the logit model and normal discriminant analysis when independent variables are binary. *Technical Report No. 320, Institute for Mathematical Studies in the Social Sciences, Encina Hall, Stanford University, Stanford, California.*

[8] Anděl, J. (1978): *Matematická statistika.* Praha, Bratislava: SNTL & ALFA.

[9] Anděl, J. (1993): *Statistické metody,* MATFYZPRESS, Praha, 1993.

[10] Anderson, T. W. (1948): On the theory of testing serial correlation. *Skandinavisk Aktuarietidskrift 31, 88-116.*

[11] Bartlett, M. S. (1937): Properties of sufficiency and statistical tests. *Proceedings of the Royal Society, Series A 160, 268 - 282.*

[12] Bates, J. M., Granger, C. W. J. (1969): The combination of forecasts. *Operational Research Quarterly, 20, 451-468.*

[13] Battese, G. E., Bonyhady, B. P. (1981): Estimation of household expenditure functions: An application of a class of heteroscedastic regression models. The Economic Record 57, 80–85.

[14] Belsley, D. A., Kuh, E., Welsch, R. E. (1980): *Regression Diagnostics: Identifying Influential Data and Sources of Collinearity.* New York: J. Wiley & Sons.

[15] Bera, A. K., Jarque, C. M. (1981): An efficient large-sample test for normality of observations and regression residuals. *Australian National University Working Papers in Econometrics No. 40, Cambera.*

[16] Berndt, E. (1990): *The Practice of Econometrics*. Reading, Mass.,Addison-Wesley, 1990.

[17] Boscovisch, R. J. (1757): De litteraria expeditione per pontificiam ditionem, et synopsis amplioris operis, ac habentur plura eius ex exemplaria etiam sensorum impressa. *Boloniensi Scientiarum et Artium Instituto Atque Academia Commentarii 4, 353-396.*

[18] Bowden, R. J., Turkington, D. A. (1984): *Instrumental Variables*. Cambridge: Cambridge University Press.

[19] Bradley, E. L. (1973): Equivalence of maximum likelihood and weighted least squares estimates in the exponential family. *Journal of American Statistical Association 768, 199 - 200.*

[20] Breiman, L., Friedman, J. H., Olshen, R. A., Stone, C. J. (1984): *Classification and Regression Trees*. Belmont, California: Wadsworth International Group.

[21] Breusch, T. S., Pagan, A. R. (1979): A simple test for heteroscedasticity and random coefficient variation. *Econometrica 47, 1287 -1294.*

[22] Charnes, A., Frome, E. L., Yu, P. L. (1976): The equivalence of generalized least squares and maximum likelihood estimates in the exponential family. *Journal of American Statistical Association 71, 169 - 171.*

[23] Chatterjee, S., Hadi, A. S. (1988): *Sensitivity Analysis in Linear Regression*. New York: J. Wiley & Sons.

[24] Chatterjee, S., Price, B. (1977): *Regression Analysis by Example*. New York: J. Wiley & Sons.

[25] Chow, G. C. (1960): Tests of equality between sets of coefficients in two linear regressions. *Econometrica 28, 591 - 605.*

[26] Clemen, R. T. (1986): Linear constraints and efficiency of combined forecasts. *Journal of Forecasting 6, 31 - 38.*

[27] Cochrane, D., Orcutt, G. H. (1949): Application of least squares regression to relationships containing autocorrelated error terms. *Journal of the American Statistical Association, 44, 32 - 61.*

[28] Cook, R. D., Weisberg, S. (1983): Diagnostics of heteroscedasticity in regression. *Biometrika 70, 1 - 10.*

[29] D'Agostino, R. B., Belanger, A., D'Agostino, R. B. Jr. (1990): A suggestion for using powerful and informative tests of normality. *American Statisticians 44, 316 - 321.*

[30] Dhrymes, P. J.(1978): *Introductory Econometrics*. Springer-Verlag, New York.

[31] Draper, N. R., Smith, H. (1981): *Applied Regression Analysis*. New York: J.Wiley & Sons, 2nd edition (1st edition 1966).

[32] Durbin, J., Watson, G. S. (1952): Testing for serial correlation in least squares regression. I. *Biometrika 37, 409-428*.

[33] Eicker, F. (1967): Limit theorems for regression with unequal and dependent errors. In *Proceedings of the Fifth Berkeley Symposium on Mathematical Statistics and Probability*, L. Le Cam, J. Neyman, eds., Berkeley: University of California Press.

[34] Farrar, D. E., Glauber, R. R. (1967): Multicollinearity in regression analysis: The problem revisited. *Review of Economics and Statistics 49, 92-107*.

[35] Fisher, R. A. (1922): On the mathematical foundations of theoretical statistics. *Philos. Trans. Roy. Soc. London Ser. A 222, pp. 309-368*.

[36] Friedman, M. (1957): *A Theory of the Consumption Function*. Princeton: Princeton University Press.

[37] Friedman, R. (1982): Multicollinearity and ridge regression. *Allgemeines Statistisches Archiv 66, 120 - 128*.

[38] Froehlich, B. R. (1973): Some estimators for a random coefficient regression model. *Journal of the American Satistical Association 68, 329-334*.

[39] Frome, E. L., Kutner, M. H., Beauchamp, J. J. (1973): Regression analysis of Poisson-distributed data. *Journal of American Statistical Association 68, 935 - 940*.

[40] Galilei, G. (1632): *Dialogo dei masimi sistemi*.

[41] Galton F. (1886): Regression towards mediocrity in hereditary stature. *Journal of the Antropological Institute 15, 246-263*.

[42] Gauss F. C. (1809): *Theoria molus corporum celestium*. Hamburg: Perthes et Besser.

[43] Glivenko, V. I. (1933): Sulla determinazione empirica delle leggi di probabilita. *Giorn. Inst.Ital. Attuari 4, 92*.

[44] Goldberger, A. S. (1972): Structural equation methods in the social sciences. *Econometrica 40, 979 - 1001*.

[45] Goldfeld, S. M., Quand, R. E. (1965): Some tests for homoscedasticity. *Journal of American Statiststical Association 60, 539 - 547*.

[46] Goldfeld, S. M., Quand, R. E. (1972): *Nonlinear Methods in Econometrics*. North-Holland, Amsterdam.

[47] Granger, C. W. J. (1969): Ivestigating casual relations by econometric models and cross-spectral methods. *Econometrica 37, 424 - 438*.

[48] Greene, W.H. (1993): *Econometric Analysis*, New York. Macmillam Press.

[49] Griffiths, W. E., Anderson, J. R. (1982): Using time-series and cross-section data to estimate a production function with positive and negative marginal risks. *Journal of American Statistical Association 77, 529–536.*

[50] Gunst, R. F. (1983): Regression analysis with multicollinear predictor variables: The problem revisted. *Review of Economic Statistics 49, 92 - 107.*

[51] Hampel, F.R., Ronchetti, E.M., Rousseeuw, P.J., Stahel, W.A. (1986): *Robust Statistics - The Approach Based on Influence Functions.* New York: J.Wiley & Sons.

[52] Hand, D.J., Daly, F., Lunn, A.D., McConway, K.J., Ostrowski, E. (1994): *Handbook of Small Data Sets.* London: Chapman & Hall.

[53] Harvey, A. C. (1974): Estimation of parameters in a heteroscedastic regression model. *European Meeting of the Econometric Society*, Grenoble, France.

[54] Hausman, J. (1978): Specification test in econometrics. *Econometrica, 46, 1978, 1251 - 1271.*

[55] Hensher, D., Johnson, L. (1981): *Applied Discrete-Choice Modelling.* New York: Halsted.

[56] Hettmansperger, T.P., Sheather, S.J. (1992): A Cautionary Note on the Method of Least Median Squares. *The American Statistician 46, 79–83.*

[57] Hewitt, E., Stromberg, K. (1965): *Real and Abstract Analysis.* Berlin: Springer - Verlag.

[58] Hildreth, C., Houck, J. P. (1968): Some estimators for a linear model with random coefficients. *Journal of the American Statistical Association 63, 584 –595.*

[59] Hoerl, A. E., Kennard, R. W. (1970): Ridge regression: Biased estimation for nonorthogonal problems. *Technometrics 12, 55 - 68.*

[60] Hoerl, A. E., Kennard, R. W. (1970): Ridge regression: Application to nonorthogonal problems. *Technometrics 12, 69 - 82.*

[61] Huang, H. C., Bolch, B. W. (1974): On the testing of regression disturbances for normality. *Journal of American Statistical Association 69, 330 - 335.*

[62] Humphreys, R. M. (1978): Studies of luminous stars in nearby galaxies. I. Supergiants and 0 stars in the milky way. *Astrophysical Jouranal Supplemant Series 38, 309–350.*

[63] Judge, G.G., Griffiths, W.E., Hill, R.C., Lütkepohl, H., Lee, T.Ch (1982): *Introduction to the Theory and Practice of Econometrics.* New York: J.Wiley & Sons.

[64] Judge, G.G., Griffiths, W.E., Hill, R.C., Lütkepohl, H., Lee, T.Ch (1985): *The Theory and Practice of Econometrics.* New York: J.Wiley & Sons (second edition).

[65] Just, R. E., Pope, R. D. (1978): Stochastic specification on production function and Economic implications. *Journal of Econometrics 7, 67–86.*

[66] Kendall, M. G., Stuart, A. (1973): *The Advanced Theory of Statistics.* Vol. 2. Inference and Relationship. New York: Hafner.

[67] Kiefer, N. M., Salmon, M. (1983): Testing normality in econometric models. *Economics Letters 11, 123 - 128.*

[68] Kmenta, J. (1986): *Elements of Econometrics.* New York: Macmillan Publishing Company.

[69] Kuhn, T. S. (1965): *Structure of Scientific Revolution.* Chicago: University of Chicago Press, Phoenix Broks 159.

[70] Kullback, S. (1959): *Information Theory and Statistics.* New York: J. Wiley & Sons.

[71] Kumar, T. K. (1975): Multicollinearity in regression analysis. *Review of Econometrics and Statistics, 57, 365 - 366.*

[72] Laplace, P. S. (1793): Sur quelques points du systeme du mode. *Memoires de l'Academie Royale des Sciences de Paris, 1-87.*

[73] Leamer, E: (1983): Model choice and specification analysis. *In Handbook of Econometrics, Vol. I, 285 - 331.* Z. Griliches and M. Intriligator, eds. Amsterdam, North Holand.

[74] Legendre, A. M. (1805): *Nouvelles méthodes pour la détermination des orbites des comètes.* Paris: Courcier.

[75] Liviatan, N. (1963): Consistent estimator of distributed lags. *International Economic Review, 4, 44 - 52.*

[76] Locke, C., Spurrier, J. S. (1977): The use of U-statistics for testing normality against alternative with both tails heavy or both tails light. *Biometrika 64, 638 - 640.*

[77] Lopuhaä, H. P. (1989): Estimation of location and covariance with high breakdown point. *Ph D Thesis. Technical University of Delft.*

[78] Mallows, C. L. (1973): Some comments on C_p. *Technometrics 15, 661 - 676.*

[79] Marquart, D. W. (1970): Genaralized inverses, ridge regression, biased linear estimation and nonlinear estimation. *Technometrics 12, 591 - 612.*

[80] Marquart, D. W., Snee, R. D. (1975): Ridge regression in practice. *American Statistician 29, 3 - 20.*

[81] Mason, R. L., Gunst, R. F., Hess, J. L. (1989): *Statistical Design and Analysis of Experiments,* New York: J.Wiley & Sons.

[82] Mason, R. L., Gunst, R. F., Webster, J. T. (1975): Regression analysis and problems of multicollinearity. *Communication in Statistics 4, 277 - 292.*

[83] McCallum, B. T. (1972): Relative asymptotic bias from errors of observation and measurement. *Econometrica 40, 757-758.*

[84] McFadden, D. (1976): Quantal choice analysis : A survey. *Annals of Economic and Social Measurement 5, 363 - 390.*

[85] Montgomery, D. C., Askin, R. G. (1981): Problems of nonnormality and multicollinerityfor forecasting methods based on the leat squares. *AIIE Transactions 13, 102 - 115.*

[86] Montgomery, D. C., Peck, E. A. (1982): *Introduction to Linear Regression Analysis.* New York: J.Wiley & Sons.

[87] Mulholland, H. P. (1977): On the null distribution of $\sqrt{b_1}$ for samples of size at most 25 with tables. *Biometrika 64, 401 - 409.*

[88] von Neumann, J. (1941): Distribution of the ratio of the mean-square successive difference to the variance. *Annals of Mathematical Statistics 12, 367 - 395.*

[89] Nicholls, D. F., Pagan, A. R. (1983): Heteroscedasticity in models with lagged dependent variables. *Econometrica 51, 1233–1242.*

[90] Pearson, E. S., D'Agostino, R. B., Bowman, K. O. (1977): Tests for departure from normality: Comparison of powers. *Biometrika 64, 231 - 246.*

[91] Pearson, E. S., Hartley, H. O. (1956, 1972): *Biometrika Tables for Statisticians I., II.* Cambridge University Press.

[92] Pitman, E. J. G. (1937): The 'closest' estimates of statistical parameters. *Proc. Camb. Phil. Soc. 33, 212-222.*

[93] Prais, S. J., Houthakker, H. S. (1955): *The Analysis of Family Budgets.* New York: Cambridge University Press.

[94] Prais, S. J., Winsten, C. B. (1954): Trend estimators and serial correlation. *Cowless Commission Discussion Paper No 383, Chicago.*

[95] Press, S., Wilson, S. (1978): Choosing between logistic regression and discriminant analysis. *Journal of the American Statistical Association 23, 699 - 705.*

[96] Prigogine, I., Stengers, I. (1977): La Nouvelle Alliance. *SCIENTIA, 1977, issues 5-12.*

[97] Prigogine, I., Stengers, I. (1984): *Out of Chaos.* London: William Heinemann Ltd.

[98] Raj, B., Srivastava, V., Upadhyaya, S. (1980): The efficiency of estimating a random coefficient model. *Journal of Econometrics 12, 285–299.*

[99] Rao, R. C.. (1978): *Lineární metody statistické indukce a jejich aplikace.* Praha: Academia.

[100] Rao, R. C., Zhao, LC. (1992): On the consistency of M-estimate in linear model obtained through an estimating equation. *Statistics & Probability Letters 14, 79 - 84.*

[101] Rousseeuw, P.J., Leroy, A.M. (1987): *Robust Regression and Outlier Detection.* New York: J.Wiley & Sons.

[102] Rubio, A., Aguilar, L., Víšek, J. Á. (1992): Testing for difference between models. *Computational Statistics 8, 57 - 70.*

[103] Ruppert, D., Carroll, R. J. (1980): Trimmed least squares estimation in linear model. *J. Americal Statist. Ass., 75 (372), pp. 828–838.*

[104] Saniga, E. M., Miles, J. A. (1979): Power of some standard goodness-of-fit tests of normality against asymmetric stable alternatives. *Journal of the American Statistical Ass. 74, 861 - 865.*

[105] Scheffe, H. (1959): *The Analysis of Variance.* New York: J.Wiley & Sons.

[106] Schwarz, G. (1978): Estimating the dimension of model. *The Annals of Statistics, 6, 461 - 464.*

[107] Shapiro, S. S., Wilk, M. B. (1965): An analysis of variance test for normality(complete samples). *Biometrika 52, 591 - 611.*

[108] Šidák, Z. (1967): Rectangular confidence regions for the means of multivariate normal distributions. *J. Amer. Statist. Assoc. 62, pp. 626–633.*

[109] Štepán, J. (1987): *Teorie pravděpodobnosti.* Praha: Academia.

[110] Szroeter, J. (1978): A class of parametric tests of heteroscedasticity in linear econometric models. *Econometrica 46, 1311 - 1328.*

[111] Theil, H. (1965): The analysis of disturbance in regression analysis. *J. Amer. Statist. Assoc. 60, 1067 - 1079.*

[112] Theil, H. (1971): *Principles of Econometrics.* New York: J.Wiley & Sons.

[113] Vandaele, W. (1978): Participation in illegitimate activities: Erlich revisted. In *Deterrence and incapacitation,* Blumstein,A., Cohen, J., Nagin, D., eds. Washington. D. C.: National Academy of Sciences, 270 - 335.

[114] Víšek, J. Á (1996 a): Sensitivity analysis of *M*-estimates. *Annals of the Institute of Statistical Mathematics 48(1996), 469-495.*

[115] Víšek, J. Á (1996 b): On the coefficient o determination: Simple but ... . *Bulletin 5/1996 of the Czech Econometric Society, 117 - 124.*

[116] Víšek, J. Á (1996 c): On high breakdown point estimation. *Preprint. Computational Statistics (1996) 11:137-146, Berlin.*

[117] Víšek, J. Á (1997 a): Data subsample influence in *M*-estimation of the non-linear regression model. *Preprint.*

[118] Víšek, J. Á (19967 b): Robust constrained combination of forecasts. Working paper presented on *The Econometric Society European Meeting, Bogazi University, Istanbul 25 - 29 August, 1996.*

[119] Víšek, J. Á (1997 c): Combining the forecasts by their decomposition. *Proceedings of the Mathematical Methods in Economics*, Ostrava, September 9 - 11, 1997, pp. 188 - 193.

[120] Víšek, J. Á (1997 d): On the diversity of estimates. Submitted to *Computational Statistics and Data Analysis*.

[121] Víšek, J. Á (1997 e): Contamination level and sensitivity of robust tests. *Handbook of Statistics, volume 15, 633 - 642*, eds. G. S. Maddala & C. R. Rao.

[122] White, H. (1980): A heteroskedasticity-consistent covariance matrix estimator and a direct test for heteroscedasticity. *Econometrica 48, 817 - 838*.

[123] White, H., MacDonald, G. M. (1980): Some large-sample tests for non-normality in the linear regression model. *Journal of the American Statistical Association 75, 16 - 28*.

[124] Wickens, M. R. (1972): A note on the use of proxy variables. *Econometrica 40, 759–761*.

[125] Willan, A. R., Watts, D. G. (1978): Meaningful multicollinearity measures. *Technometrics 20, 407 - 411*.

[126] Working, E. J. (1927): What do statistical demend curves show. *Quarterly Journal of Economics 39, 503 - 545*.

[127] Zellner, A., Lee, T. H. (1965): Joint Estimation of relationships involving discrete random variables. *Econometrica 33, 382 - 394*.

[128] Zvára, K. (1989): *Regresní analýza* (Regression Analysis – in Czech). Praha: Academia.