

On the linear aggregation problem in the general Gauß-Markov model

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Abstract

We consider the linear aggregation problem in the general possibly singular Gauß-Markov model. For the true underlying micro relations, which explain the micro behavior of the individuals, no restrictive rank conditions are assumed. We investigate several estimators for certain linear transformations of the systematic part of the corresponding macro relations and discuss their properties.

Keywords

Aggregation bias, Best linear unbiased estimator, Linear aggregation, Micro relation, Macro relation.