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2SLS: an abbreviation for two stage least squares, an instrumental variables estimation technique. Contexts: econometrics; estimation 3SLS: A kind of simultaneous equations estimation. Made up of 2SLS followed by SUR. First proposed by Zellner and Theil, *Econometrica*, 1962, pp 54-78. Contexts: econometrics; estimation a fortiori: Latin for "even stronger". Can be used to compare two theorems ...

### **Glossary of research economics - econterms**

Lecture Notes on Labor Economics by Jurajda October 20, 2010 Abstract These lecture notes were written for an M.A. level course in labor eco-

### **Lecture Notes on Labor Economics - CERGE-EI**

In statistics, ordinary least squares (OLS) is a type of linear least squares method for estimating the unknown parameters in a linear regression model. OLS chooses the parameters of a linear function of a set of explanatory variables by the principle of least squares: minimizing the sum of the squares of the differences between the observed dependent variable (values of the variable being ...

### **Ordinary least squares - Wikipedia**

Multicollinearity is a common problem when estimating linear or generalized linear models, including logistic regression and Cox regression. It occurs when there are high correlations among predictor variables.

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