TESTS FOR SPATIAL AND TEMPORAL CORRELATION IN MIXED MODELS FOR CLIMATE DATA

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- *ABSTRACT: This paper reports the results of a simulation study of the likelihood ratio test of independence in models with spatial and temporal covariance structure for a given (fixed) regression part of a random coefficient model. Results show that the null distribution of the likelihood ratio test statistic is not distributed as a 50:50 mixture of the constant zero and χ^2 distribution with one degree of freedom.*

- *KEYWORDS: χ^2 distribution; likelihood ratio test; mixture of χ^2; restricted maximum likelihood.*

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