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Volume 20, 2001 - Issue 1101 | 9 | 0
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Original Articles

SIZE CHARACTERISTICS OF TESTS FOR
SAMPLE SELECTION BIAS: A MONTE
CARLO COMPARISON AND EMPIRICAL
EXAMPLE

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Pages 105-112 | Published online: 21 Aug 2006

Cite this article <https://doi.org/10.1081/ETC-100104082>
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Abstract

The t-test of an individual coefficient is used widely in models of qualitative choice. However, it is well known that the t-test can yield misleading results when the sample size is small. This paper provides some experimental evidence on the finite sample

properties of the t-test. A Monte Carlo comparison of the t-test with the asymptotic test as a binary choice model is presented. The results show that the t-test performs poorly in the small sample size case.

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ACKNOWLEDGMENTS

The authors wish to thank Richard Blundell, Colin McKenzie, Atsushi Yoshida, the editor, two anonymous referees, and seminar participants at McMaster University and Osaka University for their helpful comments and suggestions. The second author wishes to acknowledge the financial support of the Australian Research Council, the Japan Society for the Promotion of Science, and the Osaka School of International Public Policy at Osaka University.

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