PREFACE

This volume of Acta Universitas Lodziensis (Folia Oeconomica on „Econometric and Statistical Theory") consists of papers presenting some new results on:

(r1) empirical power of independency tests based on runs number in the case of second-order Markov chain,

(r2) some fuzzy-set extensions of principal component analysis (iterative algorithm of determining principal fuzzy-set components),

(r3) new procedure of generating samples for dependent variables of nonlinear models oriented on simulation experiments applications,

(r4) effects of dropping the assumptions of cov $(X, \Sigma) = 0$ in the context of multiple linear models and reducement of parameter space to more manageable subspace for Monte Carlo experiments,

(r5) underestimation or overestimation of some parameters of models with error-in-variables and efficiency of some chosen estimation methods,

(r6) sensitivity of estimator's values and their functions on influential results of observation,

(r7) properties of Aitken-like regularizing estimators for linear models with autocorrelation,

(r8) efficiency of estimators for linear trend models with heteroscedasticity,

(r9) estimation of parameters of non-continuous CES-production.

The results presented in this volume (except (r2) and (r3)) were obtained within the research programme R.III.9 sponsored by the Polish Ministry of Science, Higher Education and Technology. The results (r2) and (r3) were presented by Mr K. Jajuga and Mr B. Guzik during the WAS-83 conference on multivariate statistics organized by Econometric and Statistical Theory Research Group of the University of Łódź. The organizers and authors express deep thanks for the mentioned ministry for financial support. We would also like to express, in the name of authors, our deep thanks for critical comments of Prof. Timo Teräsvirta on papers included to this volume of ACTA.

Łódź, 28 September 1984 W. Milo, W. Welfe