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**ESTIMATING METHODS IN TOBIT REGRESSION MODEL
WITH APPLICATIONS**

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Abstract

The Tobit regression model of linear models that falls within the scope of censored regression models, it is often called Limited regression model. The aim of this thesis is to develop new methodologies in the field of Tobit regression model and estimate coefficients of censored data without bias.

In order to obtain consistent and unbiased estimates, our applications include some methods for estimating the coefficients of the Tobit regression model and of these methods, maximum likelihood method, two-stage estimation method (Heckman) and asymptotic least squares estimation, we adopted in our applications on real data when the response variable (limited) in the censored data.

To achieve our goals, the study is divided into five chapters. The first chapter includes the most important previous literature review related to the subject, so as to benefit from the information to enrich this dissertation. Chapter II deals with basic concepts representing the definition of the theoretical approach of limited dependent variable (Tobit regression model) and censored truncated regression relevant. Chapter III discusses in detail some estimate methods and analysis for limited dependent variables (Tobit regression model) when censored data. Chapter IV presents the analytical aspect that include the application of methods to estimate the coefficients of the censored data in various fields (Financial Analysis, Social sciences and Economics). Chapter V includes the most important conclusions and recommendations that the researcher believes need to be introduced.

The most important conclusions reached are to adapt some methods to estimate the coefficients of censored data when (limited dependent variable), its efficiency when applied to real data in various fields has been proved by the results of consistent, unbiased and highly efficient analysis estimates.

Keywords:

- Censored Data
- Tobit Regression
- Limited Dependent Variable
- Maximum Likelihood Method
- Two-Stage Estimation Method
- Asymptotic Least Squares Estimation

Introduction

Chapter 1:

Literature Review

Chapter 2

Theoretical approach of the limited dependent variable and relevant censored truncated regression models

2.1. Introduction

2.2. Censored Observations

2.2.1. Determine the censored threshold point in Tobit regression model

2.3. Truncated Observations

2.4. The difference between the truncated and censored sample

2.5. Some basics of binary and limited dependent variable regression models

2.5.1. Truncated Regression Model and Its Normal Distribution

2.5.2. Censored Normal Distribution

2.5.3. Probit Regression Model and Maximum Likelihood Estimator

2.6. Tobit Regression Model

2.7. Generalized Tobit Regression Model: description and classifications

2.7.1. Tobit Regression Model (Tobit Type 1)

2.7.2. Tobit Type 2

2.7.3. Tobit Type 3

2.8. Conclusions

Chapter 3

Some Estimating Methods and Analysis for Limited Dependent Variables (Tobit Regression Model)

3.1. Introduction

3.2. Estimate the initial estimator of the model

3.3. Estimation of censored threshold point

- 3.4. Asymptotic distribution for censored threshold point
- 3.5. Hypothesis Test of censored threshold point
- 3.6. Specification Test for Tobit regression model
- 3.7. Estimation Methods
 - 3.7.1. Least Squares Estimation
 - 3.7.2. Maximum Likelihood Method
 - 3.7.3. Two-Stage Estimation Method (Heckman)
 - 3.7.4. Asymptotic Least Squares Estimation
- 3.8. Conclusions

Chapter 4

Applications of Tobit regression model with censored data in socio-economic fields

- 4.1. Introduction
- 4.2. Tobit regression analysis applied on Iraqi bank loans
 - 4.2.1. Introduction
 - 4.2.2. Iraqi banks policies and Loan types
 - 4.2.3. Statistical method used in the this study
 - 4.2.4. The empirical model
 - 4.2.5. The studied sample and data analysis
- 4.3. Studying the determinants of divortiality in Iraq. A two-stage estimation model with Tobit regression
 - 4.3.1. Introduction
 - 4.3.2. Statistical method used in the this study
 - 4.3.3. The sample and data analysis
 - 4.3.4. Estimation Two-Stage of Tobit regression
- 4.4. Asymptotic Least Squares estimation of Tobit regression model. An application in remittances of Iraqi immigrants in Romania
 - 4.4.1. Introduction
 - 4.4.2. Statistical method used in the this study
 - 4.4.3. The studied sample and data analysis

4.4.4. Results and comments

4.5. Conclusions, recommendations and future work

Chapter 5

Conclusions and future work

References

Appendix