

Re: Singular Data

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- *From:* nick <kwstaskoukou@xxxxxxxxxxxxx>
 - *Date:* Sat, 29 Sep 2007 13:23:18 -0700
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On 29 , 04:54, Richard Ulrich <Rich.Ulr...@xxxxxxxxxxxxx> wrote:

On Fri, 28 Sep 2007 13:52:33 -0700, nick <kwstaskou...@xxxxxxxxxxxxx> wrote:

Hi,
I am using GMM (Generalized Method of Moments) to estimate a dynamic panel in TSP. However, I receive the following error message
"At least one coefficient in the table above could not be estimated due to singularity of the data or derivatives"
Any ideas?

idea 1: You have a singularity in the data, but you don't know what that means.

idea 2: You know that you don't have a singularity, and this is a question about peculiarities of TSP.

We don't see a lot of TSP questions here, so I don't know if there are resident experts in it or not. But someone can probably say something about where to seek TSP answers, if they know that is the question.

Are you at (1) or (2)?

—

Rich Ulrich, wpi...@xxxxxxxxxxxxx://www.pitt.edu/~wpilib/index.html

Well,

I know that my data are singular. However, there has to be a way to overcome the problem of singularity. Maybe some kind of transformation. Or maybe I could add some "noise" to my data. What do you think?

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