Exact Distributions in the Model of a Regression Line for the Threshold Parameter with Exponential Distribution of Errors.

## Volkmar Henschel

Abstract: In this paper it is shown how one can work out exact distributions of estimators and test statistics in the model of a regression line for the threshold parameter with exponential distribution of errors. This is done on a test statistics which is related to a problem of [K.Zvára: Confidence band for regression line with exponential distribution of errors. Kybernetika 31 (1995), 1, 31–44.].

Keywords:

AMS Subject Classification: 60E;