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Panel effects in consumer research: Statistical models for underreporting

Kaper, E.

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Panel effects in consumer research
Statistical models for underreporting

PANEL EFFECTS IN CONSUMER RESEARCH STATISTICAL MODELS FOR UNDERREPORTING

ACADEMISCH PROEFSCHRIFT

ter verkrijging van de graad van doctor
aan de Universiteit van Amsterdam
op gezag van de Rector Magnificus
Prof. dr. J. J. M. Frans

ten overstaan van een door het college voor promoties ingestelde
commissie, in het openbaar te verdedigen in de Aula der Universiteit
op dinsdag 15 juni 1999 te 10.00 uur.

door

Emiel Koper

geboren te Zeeland

Cover design: Mirjam Bosh

The book is no. 301 of the Tinbergen Institute Research Series. The series is established through co-operation between Tinbergen Publishers and the Tinbergen Institute. A list of books that already appeared in the series can be found in the back.

PANEL EFFECTS IN CONSUMER RESEARCH
STATISTICAL MODELS FOR UNDERREPORTING

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Emiel Kaper

geboren te Zaandam

Promotor: Prof. dr. W.E. Saris

Overige leden van de promotiecommissie:

Prof. dr. H. Neudecker

Prof. dr. A. Satorra

Prof. dr. R.J. Mokken

Dr. E. van den Oord

Faculteit der Maatschappij- en Gedragwetenschappen

The research reported on in this thesis was conducted in the Department of Statistics and Methodology of the Faculty of Political and Social-Cultural Sciences and in the Department of Quantitative Economics of the Faculty of Economics and Econometrics of the University of Amsterdam.

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*Mélons! - Mélons!
Coupons! - Coupons!
Bien, c'est cela! - Bien, c'est cela!
Trois cartes ici! - Trois cartes ici...
Quatre là... - Quatre là.*

*Et maintenant, parlez, mes belles,
De l'avenir donnez-nous des nouvelles;*

GEORGE BIZET, "Carmen"

*I read the news today oh boy
Four thousand holes in Blackburn, Lancashire
And though the holes were rather small
They had to count them all
Now they know how many holes
It takes to fill the Albert Hall*

JOHN LENNON and PAUL MCCARTNEY, "A day in the life"

The N.W. Duijssendrop Structural Equation Modelling of Panel Data in Econometric Surveys was supervised by three professors in different fields of research. My first steps as an Assistant Researcher were guided by Hans Neudecker in the Department of Actuarial Science and Economics (now called the Department of Quantitative Economics). The lectures Econometrics Ia which I learned best taught me (again) all of econometrics that I know. Although my research was rather solitary, the other members of the department, and especially Margo and Arnold, with their attention and help, provided a warm environment.

Part of the research was carried out in and supervised from Barcelona. Albert Satorra, of the Facultat de Ciències Econòmiques i Empresarials of the Universitat Pompeu Fabra, helped me through some very fundamental steps. His influence on this dissertation is more than could be expressed from the two months I was a visitor to his department. Among the persons that taught me how to deal with Spanish keyboards and how to order an *entrepà* and *formatge i carn* in Catalan grocery stores are Jan Graafland and Maria Satorra. They were the only persons in Barcelona I was able to speak Dutch to during the time with.

Germa Coenders helped me a lot, both during my stays in Barcelona, and during his stays in Amsterdam. Without his experience with LISREL my Appendices would not have been complete. Yet, he could not convince me that Catalans are not interested in food.

Voor Monique