



# Goodness of Fit in Multiple Measurement Error Models

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Various tools are available to judge the goodness of fit in the multiple regression models. A popular tool among them is the Coefficient of Determination, popularly known as R-square. Such a tool reflects the goodness of fit only when the observations are measured without any measurement error. The usual R-square provides invalid statistical inferences in the measurement error models. How to judge the goodness of fitted model in a measurement error model is an issue which is addressed in this talk