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IDENTIFIABILITY OF INCOME DISTRIBUTIONS IN THE CONTEXT OF DAMAGE AND GENERATING MODELS

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ABSTRACT

In the context of additive or multiplicative damage models, and under mild conditions, it is shown that the functional forms of suitably chosen regressions on a random variable X or/and its recorded part Y are characteristic of the distribution of X. The paper treats the cases where the recorded value is either an understatement or an overstatement of the true observation.