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gression parameter  $\beta$  when the transformation parameter  $\lambda$  is unknown (Bickel & Doksum, 1981; Box & Cox, 1982; Hinkley & Runger, 1984). Bickel & Doksum (1981) showed that the variance of  $\hat{\beta}$  is greatly inflated when  $\lambda$  is estimated from the data compared to the case where it is known. Box & Cox (1982) and Hinkley & Runger (1984) argued that ...

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