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**Modeling Fractional Outcomes with GLS<sup>TM</sup>**

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**Abstract**

The generalized GLS (GLS) (Gauss) least squares regression with Gaussian distributional assumption has been the top choice to model fractional outcomes in many business problems. However, it is commonly found in business Gaussian distribution fit is especially suitable in the (0, 1) range. In this paper, several existing techniques for fractional outcomes with their implementations in R are studied for discussion through a case study on modeling fractional average value at riskness. The purpose of this paper is to provide a relatively comprehensive survey of how to model fractional outcomes in the GLS and comparing and contrasting the model assumptions.

**Keywords**

Fractional outcomes, Total model, GLS (Gauss) least squares regression, Fractional logit model, Beta regression, Dirichlet regression, Poisson counts.

**1. Introduction**

In the financial services industry, we often observed business outcomes in model fractional outcomes in the range of (0, 1). For instance, at the end of an credit line, LCR (Liquidity Coverage Ratio) measures the proportion of funds not recovered from a default borrower during the collection process, which is observed in the closed interval (0, 1). Another example is the corporate financial leverage ratio represented by the long term debt as a proportion of the combined fixed and long term debt and the equity.

Although several research in statistical models for fractional outcomes have been published during the past years, there is still no general agreement on either the distributional assumption or the modeling process. An interesting but somewhat tricky study is that the simple GLS regression with Gaussian distributional assumption has achieved the best practice method to model fractional outcomes due to the simplicity. However, the agreement with GLS regression suffers from a couple of important flaws. First and the most important of all, fractional outcomes in the (0, 1) interval are not defined on the whole real line and therefore shouldn't be considered normally distributed. Moreover, a statistical counter-indicator of fractional outcomes is that the observed is not independent of the mean. For instance, the leverage ratios on the same geographical territory points of (0, 1), which is implying that a form of heteroscedasticity.

# Modeling Fractional Outcomes With Sas

**L Reisser**



## **Modeling Fractional Outcomes With Sas:**

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