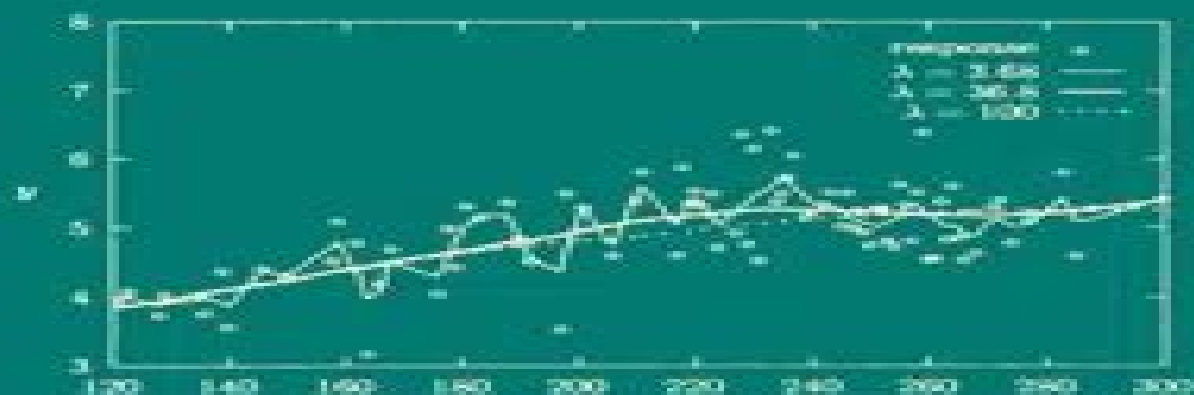


NONPARAMETRIC REGRESSION AND SPLINE SMOOTHING

Second Edition



RANDALL L. EUBANK

Spline Smoothing And Nonparametric Regression

Steven Durlauf, L. Blume



Spline Smoothing And Nonparametric Regression:

Nonparametric Regression and Spline Smoothing Randall L. Eubank, 1999-02-09 Provides a unified account of the most popular approaches to nonparametric regression smoothing This edition contains discussions of boundary corrections for trigonometric series estimators detailed asymptotics for polynomial regression testing goodness of fit estimation in partially linear models practical aspects problems and methods for co *Spline Smoothing and Nonparametric Regression* Randall L. Eubank, 1988 Regression analysis Nonparametric regression Scope What is a good estimator Function spaces and series estimators Kernel estimators Smoothing splines Smoothing splines extensions and asymptotic theory Least squares splines and other estimators Linear and nonlinear regression Linear models Nonlinear models Bayesian interpretations and inference *Nonparametric Regression Methods for Longitudinal Data Analysis* Hulin Wu, Jin-Ting Zhang, 2006-04-27 Incorporates mixed effects modeling techniques for more powerful and efficient methods This book presents current and effective nonparametric regression techniques for longitudinal data analysis and systematically investigates the incorporation of mixed effects modeling techniques into various nonparametric regression models The authors emphasize modeling ideas and inference methodologies although some theoretical results for the justification of the proposed methods are presented With its logical structure and organization beginning with basic principles the text develops the foundation needed to master advanced principles and applications Following a brief overview data examples from biomedical research studies are presented and point to the need for nonparametric regression analysis approaches Next the authors review mixed effects models and nonparametric regression models which are the two key building blocks of the proposed modeling techniques The core section of the book consists of four chapters dedicated to the major nonparametric regression methods local polynomial regression spline smoothing spline and penalized spline The next two chapters extend these modeling techniques to semiparametric and time varying coefficient models for longitudinal data analysis The final chapter examines discrete longitudinal data modeling and analysis Each chapter concludes with a summary that highlights key points and also provides bibliographic notes that point to additional sources for further study Examples of data analysis from biomedical research are used to illustrate the methodologies contained throughout the book Technical proofs are presented in separate appendices With its focus on solving problems this is an excellent textbook for upper level undergraduate and graduate courses in longitudinal data analysis It is also recommended as a reference for biostatisticians and other theoretical and applied research statisticians with an interest in longitudinal data analysis Not only do readers gain an understanding of the principles of various nonparametric regression methods but they also gain a practical understanding of how to use the methods to tackle real world problems *Nonparametric Regression and Generalized Linear Models* P.J. Green, Bernard. W. Silverman, 1993-05-01 *Nonparametric Regression and Generalized Linear Models* focuses on the roughness penalty method of nonparametric smoothing and shows how this technique provides a unifying approach to a wide range of smoothing

problems The emphasis is methodological rather than theoretical and the authors concentrate on statistical and computation issues Real data examples are used to illustrate the various methods and to compare them with standard parametric approaches The mathematical treatment is self contained and depends mainly on simple linear algebra and calculus This monograph will be useful both as a reference work for research and applied statisticians and as a text for graduate students

Testing for No Effect in Nonparametric Regression Via Spline Smoothing Techniques Juei-Chao Chen,1992 We propose three statistics for testing that a predictor variable has no effect on the response variable in regression analysis The test statistics are integrals of squared derivatives of various orders of a periodic smoothing spline fit to the data The large sample properties of the test statistics are investigated under the null hypothesis and sequences of local alternatives and a Monte Carlo study is conducted to assess finite sample power properties

Smoothing Splines Yuedong Wang,2011-06-22 A general class of powerful and flexible modeling techniques spline smoothing has attracted a great deal of research attention in recent years and has been widely used in many application areas from medicine to economics **Smoothing Splines Methods and Applications** covers basic smoothing spline models including polynomial periodic spherical t

Macroeconometrics and Time Series Analysis Steven Durlauf,L. Blume,2016-04-30 Specially selected from The New Palgrave Dictionary of Economics 2nd edition each article within this compendium covers the fundamental themes within the discipline and is written by a leading practitioner in the field A handy reference tool

Nonparametric and Semiparametric Models Wolfgang Karl Härdle,Marlene Müller,Stefan Sperlich,Axel Werwatz,2012-08-27 The statistical and mathematical principles of smoothing with a focus on applicable techniques are presented in this book It naturally splits into two parts The first part is intended for undergraduate students majoring in mathematics statistics econometrics or biometrics whereas the second part is intended to be used by master and PhD students or researchers The material is easy to accomplish since the e book character of the text gives a maximum of flexibility in learning and teaching intensity

Seasonal Adjustment Methods and Real Time Trend-Cycle Estimation Estela Bee Dagum,Silvia Bianconcini,2016-06-20 This book explores widely used seasonal adjustment methods and recent developments in real time trend cycle estimation It discusses in detail the properties and limitations of X12ARIMA TRAMO SEATS and STAMP the main seasonal adjustment methods used by statistical agencies Several real world cases illustrate each method and real data examples can be followed throughout the text The trend cycle estimation is presented using nonparametric techniques based on moving averages linear filters and reproducing kernel Hilbert spaces taking recent advances into account The book provides a systematical treatment of results that to date have been scattered throughout the literature Seasonal adjustment and real time trend cycle prediction play an essential part at all levels of activity in modern economies They are used by governments to counteract cyclical recessions by central banks to control inflation by decision makers for better modeling and planning and by hospitals manufacturers builders transportation and consumers in general to decide on appropriate action This book appeals to practitioners in

government institutions finance and business macroeconomists and other professionals who use economic data as well as academic researchers in time series analysis seasonal adjustment methods filtering and signal extraction It is also useful for graduate and final year undergraduate courses in econometrics and time series with a good understanding of linear regression and matrix algebra as well as ARIMA modelling **High Dimensional Probability** Evarist Giné, 2006

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