

INTRODUCTION TO NONPARAMETRIC ESTIMATION%0A

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These solutions have been written during the course, based on A. Tsybakov's "Introduction to Nonparametric Estimation", I taught at the Department of Statistics of the Hebrew University during the spring semester of 2012.

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Methods of nonparametric estimation are located at the core of modern statistical science. The aim of this book is to give a short but mathematically self-contained introduction to the theory of nonparametric estimation.

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A SHORT INTRODUCTION TO NONPARAMETRIC CURVE ESTIMATION

After an intuitive introduction of the concept of regression via the conditional expectation, several examples can be introduced to see how unreasonable the classical linear assumption for the regression function may be. Some of these examples could be the motorcycle data and the coronary risk-factor study data (see, for instance, Fan & Gijbels, 1996). Although the nonparametric fits exhibit

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On Nonparametric Estimation With a Focus on Agriculture

1. INTRODUCTION The concept of nonparametric estimation is used in at least two different areas. One is non-parametric econometrics, and another is activity analysis, or data envelopment analysis (DEA).

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PDF Bayesian nonparametric estimation of a copula

Bayesian nonparametric estimation of a copula Juan Wu a *, Xue W ang b and Stephen G. W alker b
a School of Mathematics and Statistics, Huazhong University of Science and T echnology, Wuhan, P

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Nonparametric estimation of the ROC curve based on

Empirical distribution function Nonparametric estimation 1 Introduction The receiver operating characteristic (ROC) curve is com-monly used to describe the accuracy of a medical or another diagnostic test, which classi es individuals into healthy and diseased categories. For comprehensive review of the literature, see the books Zhou et al. (2002), Pepe (2003) and Krzanowski and

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Nonparametric estimation of a mixing distribution for a

Introduction The mixing distribution problem we consider can be stated as follows. Let be a sequence of independent but not necessarily identically distributed random vectors. Each observations from each of N subjects in the population. Let is a vector of one or more be sequence of independent and

identically distributed random vectors belonging to a subset of Euclidean space with common but
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