Local Polynomial Modelling And Its Applications

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Local polynomial modeling and its applications provides an up-to-date picture on state-of-the-art nonparametric regression techniques. The emphasis of the book is on methodologies rather than on theory, with a particular focus on applications of nonparametric techniques to various statistical problems.

Local Polynomial Modelling and Its Applications ...
The key idea of local modelling is explained in the context of least squares regression models. The simplicity, interpretability and its good statistical properties indicate that the local modelling approach can also be very useful in a wide array of statistical problems.

Local Polynomial Modelling and Its Applications

Local Polynomial Modelling and Its Applications : Monographs on Statistics and Applied Probability 66. Data-analytic approaches to regression problems, arising from many scientific disciplines are described in this book.The aim of these nonparametric methods is to relax assumptions on ...

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Local Polynomial Modelling and Its Applications | Taylor ...

Local Polynomial Modelling and Its Applications: Monographs on Statistics and Applied Probability 66 (Chapman & Hall/CRC Monographs on Statistics and Applied Probability) eBook: Jianqing Fan: Amazon.co.uk: Kindle Store

Local Polynomial Modelling and Its Applications ...

Data-analytic approaches to regression problems, arising from many scientific disciplines are described in this book. The aim of these nonparametric methods is to relax assumptions on the form of a regression function and to let data search for a suitable function that describes the data well. The

Local Polynomial Modelling and Its Applications ...

Local Polynomial Modelling and Its Applications J. Fan Department of Statistics University of North Carolina Chapel Hill, USA and I. Gijbels Institute of Statistics Catholic University ofLouvain Louvain-la-Neuve, Belgium CHAPMAN & HALL London • Weinheim • New York • Tokyo • Melbourne • Madras.

Local Polynomial Modelling and Its Applications

Local linear regression is used to impute the missing values and then the estimation of the time-dependent finite populations means. The asymptotic properties (unbiasedness and consistency) of the proposed estimator are investigated.

Fan, J. and Gijbels, I. (1996) Local Polynomial Modelling ...

Local regression or local polynomial regression, also known as moving regression, is a generalization of moving average and polynomial regression. Its most common methods, initially developed for scatterplot smoothing, are LOESS and LOWESS, both pronounced /?lo??s/. They are two strongly related non-parametric regression methods that combine multiple regression models in a k-nearest-neighbor-based meta-model. Outside econometrics, LOESS is known and commonly referred to as Savitzky ...

Local regression - Wikipedia

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Figure 1 shows how one version of the local polynomial kernel estimator works for a simulated example. Th~scatterplot in Figure 1a corresponds to 220 simulated Poisson counts generated according to...

Local Polynomial Kernel Regression for Generalized Linear ...

Local Polynomial Modelling and Its Applications: Monographs on Statistics and Applied Probability 66 Jinqing Fan, Gijbels, Irene Data-analytic approaches to regression problems, arising from many scientific disciplines are described in this text.

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Local Polynomial Modelling and Its Applications : Jianqing ...

Firstly, the local polynomial fitting is applied to estimate heteroscedastic function, then the coefficients of regression model are obtained by using generalized least squares method. One noteworthy feature of our approach is that we avoid the testing for heteroscedasticity by improving the traditional two-stage method.

Data-analytic approaches to regression problems, arising from many scientific disciplines are described in this book. The aim of these nonparametric methods is to relax assumptions on the form of a regression function and to let data search for a suitable function that describes the data well. The use of these nonparametric functions with parametric techniques can yield very powerful data analysis tools. Local polynomial modeling and its applications provides an up-to-date picture on state-of-the-art nonparametric regression techniques. The emphasis of the book is on methodologies rather than on theory, with a particular focus on applications of nonparametric techniques to various statistical problems. High-dimensional data-analytic tools are presented, and

the book includes a variety of examples. This will be a valuable reference for research and applied statisticians, and will serve as a textbook for graduate students and others interested in nonparametric regression.

This book is on data-analytic approaches to regression problems arising from many scientific disciplines. These approaches are also called nonparametric regression in the literature. The aim of non parametric methods is to relax assumptions on the form of a regres sion function, and to let data search for a suitable function that describes well the available data. These approaches are powerful in exploring fine structural relationships and provide very useful diagnostic tools for parametric models. Over the last two decades, vast efforts have been devoted to nonparametric regression analyses. This book hopes to bring an up-to-date picture on the state of the art of nonparametric regres sion techniques. The emphasis of this book is on methodologies rather than on theory, with a particular focus on applications of nonparametric techniques to various statistical problems. These problems include least squares regression, quantile and robust re gression, survival analysis, generalized linear models and nonlinear time series. Local polynomial modelling is employed in a large frac tion of the book, but other key ideas of nonparametric regression are also discussed.

Kernel smoothing refers to a general methodology for recovery of underlying structure in data sets. The basic principle is that local averaging or smoothing is performed with respect to a kernel function. This book provides uninitiated readers with a feeling for the principles, applications, and analysis of kernel smoothers. This is facilitated by the authors' focus on the simplest settings, namely density estimation and nonparametric regression. They pay particular attention to the problem of choosing the smoothing parameter of a kernel smoother, and also treat the multivariate case in detail. Kernal Smoothing is self-contained and assumes only a basic knowledge of statistics, calculus, and matrix algebra. It is an invaluable introduction to the main ideas of kernel estimation for students and researchers from other discipline and provides a comprehensive reference for those familiar with the topic.

This is the first book that integrates useful parametric and nonparametric techniques with time series modeling and prediction, the two important goals of time series analysis. Such a book will benefit researchers and practitioners in various fields such as econometricians, meteorologists, biologists, among others who wish to learn useful time series methods within a short period of time. The book also intends to serve as a reference or text book for graduate students in statistics and econometrics.

Collecting, analyzing, and extracting valuable information froma large amount of data requires easily accessible, robust,computational and analytical tools. Data Mining and BusinessAnalytics with R utilizes the open source software R for theanalysis, exploration, and simplification of large high-dimensionaldata sets. As a result, readers are provided with the neededguidance to model and interpret complicated data and become adeptat building powerful models for prediction and classification. Highlighting both underlying concepts and practicalcomputational skills, Data Mining and Business Analytics withR begins with coverage of standard linear regression and theimportance of parsimony in statistical modeling. The book includesimportant topics such as penalty-based variable selection (LASSO);logistic regression; regression and classification trees;clustering; principal components and partial least squares; and theanalysis of text and network data. In addition, the bookpresents: • A thorough discussion and extensive demonstration of thetheory behind the most useful data mining tools • Illustrations of how to use the outlined concepts inreal-world situations • Readily available additional data sets

and related Rcode allowing readers to apply their own analyses to the discussedmaterials • Numerous exercises to help readers with computing skillsand deepen their understanding of the material Data Mining and Business Analytics with R is an excellentgraduate-level textbook for courses on data mining and businessanalytics. The book is also a valuable reference for practitionerswho collect and analyze data in the fields of finance, operationsmanagement, marketing, and the information sciences.

In recent years, there has been a great deal of interest and activity in the general area of nonparametric smoothing in statistics. This monograph concentrates on the roughness penalty method and shows how this technique provides a unifying approach to a wide range of smoothing problems. The method allows parametric assumptions to be realized in regression problems, in those approached by generalized linear modelling, and in many other contexts. The emphasis throughout is methodological rather than theoretical, and it concentrates on statistical and computation issues. Real data examples are used to illustrate the various methods and to compare them with standard parametric approaches. Some publicly available software is also discussed. 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 and other encountering the material for the first time.

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 simple regression forms the basis for nonparametric multiple regression and directly supplies the building blocks for the type of nonparametric multiple regression called additive regression.