

Monographs
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Local Polynomial Modelling and Its Applications

J. Fan and I. Gijbels



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Local Polynomial Modelling And Its Applications

Jianqing Fan, Irene Gijbels



Local Polynomial Modelling And Its Applications:

Local Polynomial Modelling and Its Applications Jianqing Fan,Irene Gijbels,1996-03-01 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

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Local Polynomial Modelling and its Applications Jianqing Fan,I. Gijbels,2013-08-21 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 regression 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 regression 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 regression survival analysis generalized linear models and nonlinear time series Local polynomial modelling is employed in a large fraction of the book but other key ideas of nonparametric regression are also discussed

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Jianqing Fan,1996 *Computational Science and Its Applications - ICCSA 2008* Osvaldo Gervasi,Beniamino Murgante,Antonio Laganà,Youngsong Mun,David Tanar,2008-06-24 The two volume set LNCS 5072 and 5073 constitutes the refereed proceedings of the International Conference on Computational Science and Its Applications ICCSA 2008 held in Perugia Italy in June July 2008 The two volumes contain papers presenting a wealth of original research results in the field of computational science from foundational issues in computer science and mathematics to advanced applications in virtually all sciences making use of computational techniques The topics of the fully refereed papers are structured according to the five major conference themes computational methods algorithms and scientific applications high performance technical computing and networks advanced and emerging applications geometric modelling graphics and visualization as well as information systems and information technologies Moreover submissions from more than 20 workshops and technical sessions in the areas such as embedded systems geographical analysis computational geometry computational geomatics computer graphics virtual reality computer modeling computer algebra mobile communications wireless networks computational forensics data storage information security web learning software engineering computational intelligence digital security biometrics molecular structures material design ubiquitous computing symbolic computations web systems and intelligence and e education contribute to this publication *Handbook of Regression Analysis With Applications in R* Samprit Chatterjee,Jeffrey S. Simonoff,2020-07-27 Handbook and reference guide for students and practitioners of statistical regression based analyses in R Handbook of Regression Analysis with Applications in R Second Edition is a comprehensive and up to date guide to conducting complex regressions in the R statistical programming language The authors thorough treatment of classical regression analysis in the first edition is complemented here by their discussion of more advanced topics including time to event survival data and longitudinal and clustered data The book further pays particular attention to methods that have become prominent in the last few decades as increasingly large data sets have made new techniques and applications possible These include Regularization methods Smoothing methods Tree based methods In the new edition of the Handbook the data analyst s toolkit is explored and expanded Examples are drawn from a wide variety of real life applications and data sets All the utilized R code and data are available via an author maintained website Of interest to undergraduate and graduate students taking courses in statistics and regression the Handbook of Regression Analysis will also be invaluable to practicing data scientists and statisticians **Statistical Modeling Using Local Gaussian Approximation** Dag Tjøstheim,Håkon Otneim,Bård Støve,2021-10-05 Statistical Modeling using Local Gaussian Approximation extends powerful characteristics of the Gaussian distribution perhaps the most well known and most used distribution in statistics to a large class of non Gaussian and nonlinear situations through local approximation This extension enables the reader to follow new methods in assessing dependence and conditional dependence in estimating probability and spectral density functions and in discrimination Chapters in this release cover Parametric nonparametric locally parametric

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A Course in Time Series Analysis Daniel Peña, George C. Tiao, Ruey S. Tsay, 2011-01-25 New statistical methods and future directions of research in time series A Course in Time Series Analysis demonstrates how to build time series models for univariate and multivariate time series data It brings together material previously available only in the professional literature and presents a unified view of the most advanced procedures available for time series model building The authors begin with basic concepts in univariate time series providing an up to date presentation of ARIMA models including the Kalman filter outlier analysis automatic methods for building ARIMA models and signal extraction They then move on to advanced topics focusing on heteroscedastic models nonlinear time series models Bayesian time series analysis nonparametric time series analysis and neural networks Multivariate time series coverage includes presentations on vector ARMA models cointegration and multivariate linear systems Special features include Contributions from eleven of the world's leading figures in time series Shared balance between theory and application Exercise series sets Many real data examples Consistent style and clear common notation in all contributions 60 helpful graphs and tables Requiring no previous knowledge of the subject A Course in Time Series Analysis is an important reference and a highly useful resource for researchers and practitioners in statistics economics business engineering and environmental analysis An Instructor's Manual presenting detailed solutions to all the problems in the book is available upon request from the Wiley editorial department

Bayesian Methods for Nonlinear Classification and Regression David G. T. Denison, Christopher C. Holmes, Bani K. Mallick, Adrian F. M. Smith, 2002-05-06 Nonlinear Bayesian modelling is a relatively new field but one that has seen a recent explosion of interest Nonlinear models offer more flexibility than those with linear assumptions and their implementation has now become much easier due to increases in computational power Bayesian methods allow for the incorporation of prior information allowing the user to make coherent inference Bayesian Methods for Nonlinear Classification and Regression is the first book to bring together in a consistent statistical framework the ideas of nonlinear modelling and Bayesian methods Focuses on the problems of classification and regression using flexible data driven approaches Demonstrates how Bayesian ideas can be used to improve existing statistical methods Includes coverage of Bayesian additive models decision trees nearest neighbour wavelets regression splines and neural networks Emphasis is

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