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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.

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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 of Louvain 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

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scatterplot smoothing, are LOESS and LOWESS, both pronounced /'loʊes/. 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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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

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heteroscedasticity by improving the traditional two-stage method.

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