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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.

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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

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array of statistical
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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

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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.

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Fan, J. and Gijbels, I.

(1996) Local

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...

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 /ˈloʊs/.

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

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version of the local
polynomial kernel
estimator works for a
simulated example.

The scatterplot in Figure
1a corresponds to 220

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simulated Poisson

counts generated

according to...

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Kernel Regression for

Generalized Linear ...

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Jianqing ...**

Firstly, the local polynomial fitting is

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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

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method.
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