

Search or Article-id (Help | Advanced search) arXiv.org > math > arXiv:1107.2261 All papers Go! Ŧ Mathematics > Statistics Theory Download: PDF Functional kernel estimators of PostScript Other formats large conditional quantiles Current browse context: math.ST Laurent Gardes (IRMA), Stéphane Girard (INRIA Grenoble Rhône-< prev | next > Alpes / LJK Laboratoire Jean Kuntzmann) new | recent | 1107 (Submitted on 12 Jul 2011 (v1), last revised 21 Aug 2012 (this version, v3)) Change to browse by: math We address the estimation of conditional guantiles when the covariate is stat functional and when the order of the quantiles converges to one as the **References & Citations** sample size increases. In a first time, we investigate to what extent these large conditional quantiles can still be estimated through a functional kernel NASA ADS estimator of the conditional survival function. Sufficient conditions on the rate Bookmark(what is this?) of convergence of their order to one are provided to obtain asymptotically 📃 🕸 🗶 🔜 🖬 🖬 🗐 Gaussian distributed estimators. In a second time, basing on these result, a Science WISE functional Weissman estimator is derived, permitting to estimate large conditional quantiles of arbitrary large order. These results are illustrated on finite sample situations. Subjects: Statistics Theory (math.ST)

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