



Minimax lower bound for kink location estimators in a nonparametric regression model with long-range dependence

[Justin Rory Wishart](#)

(Submitted on 29 Jul 2011)

In this paper, a lower bound is determined in the minimax sense for change point estimators of the first derivative of a regression function in the fractional white noise model. Similar minimax results presented previously in the area focus on change points in the derivatives of a regression function in the white noise model or consider estimation of the regression function in the presence of correlated errors.

Comments: To appear in Statistics & Probability Letters

Subjects: **Statistics Theory (math.ST)**

MSC classes: 62G08, 62G05, 62G20

Cite as: [arXiv:1107.5859](#) [math.ST]

(or [arXiv:1107.5859v1](#) [math.ST] for this version)

Submission history

From: Justin Wishart [[view email](#)]

[v1] Fri, 29 Jul 2011 02:20:47 GMT (12kb)

[Which authors of this paper are endorsers?](#)

Link back to: [arXiv](#), [form interface](#), [contact](#).

Download:

- [PDF](#)
- [PostScript](#)
- [Other formats](#)

Current browse context:

math.ST

[< prev](#) | [next >](#)

[new](#) | [recent](#) | [1107](#)

Change to browse by:

[math](#)

[stat](#)

References & Citations

- [NASA ADS](#)

Bookmark([what is this?](#))

