

Original Articles

Coverage Accuracy of Confidence Intervals in Nonparametric Regression

Song Xi CHEN(1), Yong Song QIN(2)

(1)Department of Statistics and Applied Probability, National University of Singapore, Singapore 117543;

(2)Department of Mathematics, Guangxi Normal University

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摘要 Point-wise confidence intervals for a nonparametric regression function with random design points are considered. The confidence intervals are those based on the traditional normal approximation and the empirical likelihood. Their coverage accuracy is assessed by developing the Edgeworth expansions for the coverage probabilities. It is shown that the empirical likelihood confidence intervals are Bartlett correctable.

关键词 [confidence interval](#) [empirical likelihood](#)

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Key words [confidence interval](#) [empirical likelihood](#)

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通讯作者 Song Xi CHEN stacsx@nus.edu.sg

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