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论文

OPTIMAL GLOBAL RATES OF CONVERGENCE OF M-ESTIMATES FOR NONPARAMETRIC REGRESSION

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摘要 Let (X, Y) be a pair of random variables such that X ranges over [0, 1] and Y is real-valued and let go(X) be the conditional expectation of Y given X. Based on a training sample, the piecewise polynomial estimator of go is obtained via usual M-estimates. It is proved that under certain regularity conditions the piecewise polynomial M-estimator achieves the optimal global rate of convergence of estimators for nonparametric regression.

关键词 Nonparametric regression, optimal rate o

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Key words Nonparametric regression optimal rate of convergencet piecewise polynomial M-Estimates

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