Journal of Systems Science and Complexity 1992 5 (4): 365-382 ISSN: 1000-0577 CN: 11-2019/O1

论文

STRONG UNIFORM CONSISTENCY RATES FOR CONDITIONAL FUNCTION ESTIMATORS WITH φ-MIXING SAMPLE

HU Shuhe

Anhui University,Hefei 230039,China

收稿日期 修回日期 网络版发布日期 接受日期

摘要 Strong uniform consistency rates are given for kernel type estimators of the conditional function with \varphi-mixing sample. Especially, for nonparametrice stimators of kernel density, the regression function when Y is bounded, conditionaldf's,L-smoothing and M-smoothing,we obtain the same rate O((n/log n)~(-1/3)) as in the i.i.d. sample established by Hardle, Janssen and Serfling.

关键词 Strong uniform consistency rates,\varphi
分类号

STRONG UNIFORM CONSISTENCY RATES FOR CONDITIONAL FUNCTION ESTIMATORS WITH φ-MIXING SAMPLE

HU Shuhe

Anhui University,Hefei 230039,China

Abstract Strong uniform consistency rates are given for kernel type estimators of the conditional function with \varphi-mixing sample. Especially, for nonparametrice stimators of kernel density, the regression function when Y is bounded, conditionaldf's,L-smoothing and M-smoothing,we obtain the same rate O((n/log n)~(-1/3)) as in the i.i.d. sample established by Hardle, Janssen and Serfling.

Key words Strong uniform consistency rates \varphi-mixing sample nonparametric kernel estimates density and

DOI:

通讯作者