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论文

CONSISTENCY FOR KERNEL ESTIMATE OF CONDITIONAL FUNCTION

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摘要 Let {(X_n, Y_n} be a -mixing sequence. On the basis of (X_1, Y_1),... ,(X_n, Y_n),E(β(Y)|X = x) is estimated by kernel estimators, approved kernel estimators and random window width estboators. Under suitable assumptions, we obtain weak and strong cousistency for these estimators. The class of applicable kernels includes those having unbounded support.

关键词 onditional function, kernel estimate, im

分类号

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Key words onditional function kernel estimate improved kernel estimate weak and strong consistency

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