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论文

NONMRAMETRIC AND SEMIPARAMETRIC REGRESSION MODELS WITH LOCALLY GENERALIZED GAUSSIAN ERROR

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摘要 Under a locally generalized Gaussian error's structure, we obtain strong uniform consistency for nonparametric regression function estimators and strong consistency for parametric component estimators in semiparametric regression model. The strong consistency rates for these estimators are also given.

关键词 Nonparametric, semiparametric regression

分类号

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Key words Nonparametric semiparametric regression strong consistency

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