

Short Course by

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Title: Nonparametric Regression Techniques

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Contents:

1. Review of basic theory of local polynomial regression (basic ideas, large sample theory, bandwidth selection, difficulties with design sparseness,...)
2. Resistent smoothing
3. Quantile regression
4. Multivariate local polynomial regression
5. Marginal integration
6. Ordinary backfitting
7. Smooth backfitting

Place : Institute of Statistics