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Volume 3

STOCHASTIC CURVE ESTIMATION

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These lecture notes result from the NSF-CBMS Regional Conference held at the University of California, Davis, in June 1989. Aspects of curve estimation in the context of independent and dependent observations are discussed in ten lectures—origins, local asymptotics, global measures of deviation, cross-validation, measures of short-range dependence, probability density and regression estimation in the case of short-range dependence, spectral densities and cumulants, examples of long-range dependence, curve estimation and long-range dependence, and open questions.

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