

Wand, M. P.; Jones, M. C.

Kernel smoothing. (English) [Zbl 0854.62043](#)

[Monographs on Statistics and Applied Probability](#). 60. London: Chapman & Hall. xii, 212 p. (1995).

Kernel smoothing refers to a general methodology for recovery of the underlying structure in data sets without the imposition of a parametric model. The main goal of this book is to develop the reader's intuition and mathematical skills required for a comprehensive understanding of kernel smoothing, and hence smoothing problems in general. To describe the principles, applications and analysis of kernel smoothers the authors concentrate on the simplest nonparametric curve estimation setting, namely density and regression estimation. Special attention is given to the problem of choosing the smoothing parameter.

For the study of the book only a basic knowledge of statistics, calculus and matrix algebra is assumed. In its role as an introductory text this book does make some sacrifices. It does not completely cover the vast amount of research in the field of kernel smoothing. But the bibliographical notes at the end of each chapter provide a comprehensive, up-to-date reference for those readers which are more familiar with the topic.

Reviewer: [H.Liero \(Potsdam\)](#)

MSC:

[62G07](#) Density estimation

[62-01](#) Introductory exposition (textbooks, tutorial papers, etc.) pertaining to statistics

[62G20](#) Asymptotic properties of nonparametric inference

Cited in **2** Reviews
Cited in **661** Documents

Keywords:

[bandwidth selection](#); [density estimation](#); [multivariate kernel estimation](#); [kernel smoothing](#); [curve estimation](#); [regression estimation](#)

Software:

[KernSmooth](#); [R](#)