

Chen, Kani

Linear minimax efficiency of local polynomial regression smoothers. (English) Zbl 1025.62017
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Summary: This paper proves that local polynomial regression smoothers achieve linear minimax efficiency over a class of functions, generalizing a result of *J. Fan* [*Ann. Stat.* 21, 196-216 (1993; [Zbl 0773.62029](#))] for local linear smoothers and proving that a conjecture of *J. Fan* and *I. Gijbels* [*Local polynomial modelling and its applications.* (1996; [Zbl 0873.62037](#))] is true. Consequences are also illustrated.

MSC:

[62G08](#) Nonparametric regression and quantile regression
[62J02](#) General nonlinear regression

Cited in 1 Document

Keywords:

conditional mean squared errors; weighted least squares estimates; linear minimax efficiency

Full Text: [DOI](#)

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