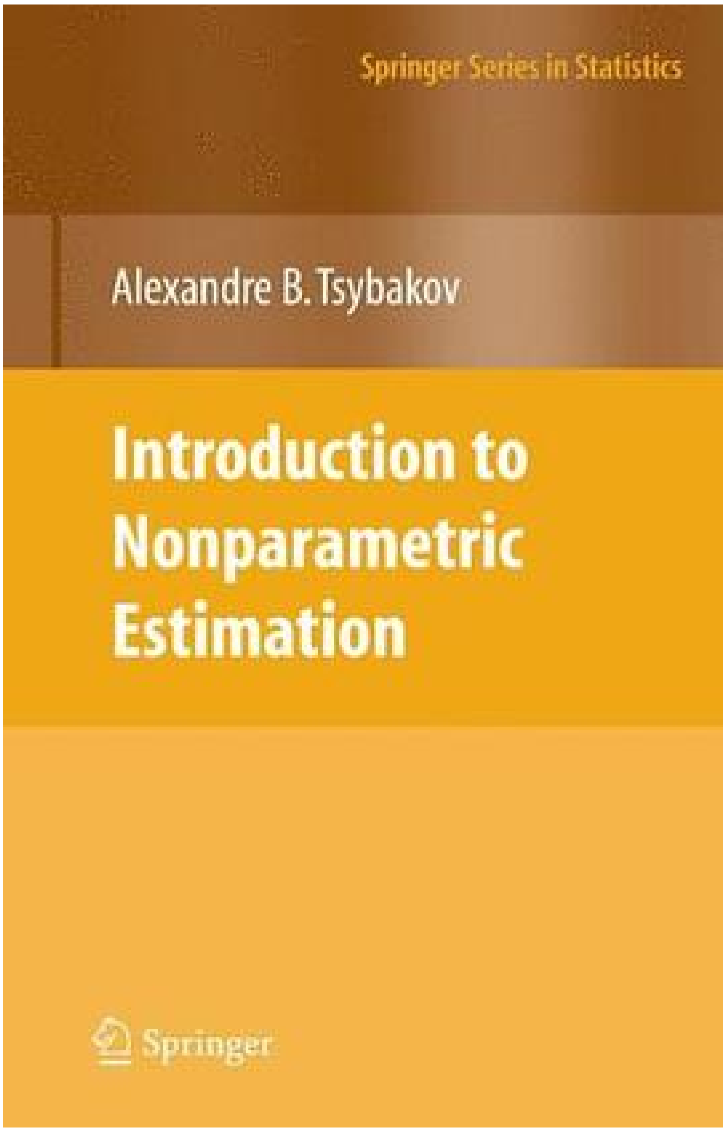
Introduction to Nonparametric Estimation



Introduction to Nonparametric Estimation_下载链接1_

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This is a concise text developed from lecture notes and ready to be used for a course on the graduate level. The main idea is to introduce the fundamental concepts of the theory while maintaining the exposition suitable for a first approach in the field. Therefore, the results are not always given in the most general form but rather under assumptions that lead to shorter or more elegant proofs. The book has three chapters. Chapter 1 presents basic nonparametric regression and density estimators and analyzes their properties. Chapter 2 is devoted to a detailed treatment of minimax lower bounds. Chapter 3 develops more advanced topics: Pinsker's theorem, oracle inequalities, Stein shrinkage, and sharp minimax adaptivity. This book will be useful for researchers and grad students interested in theoretical aspects of smoothing techniques. Many important and useful results on optimal and adaptive estimation are provided. As one of the leading mathematical statisticians working in nonparametrics, the author is an authority on the subject.

作者介绍:

目录: Chapter 1: Nonparametric Estimators
Chapter 2: Lower Bounds on the Minimax Risk
Chapter 3: Asymptotic Efficiency and Adaptation
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标签

Statistics

统计学

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数学

非参数统计

nonparametric

统计

Nonparametric

评论

一个巴黎六大的俄罗斯人。如果我以后不幸沦为教师，就指定这个为教材。

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everything's there.

没什么错误，证明都很清晰。

讨论班的参考书，花了大半个学期的时间把第一章的所有内容仔细推导了一遍，非常数学风格的nonparametric入门书，证明都干脆利落，就是中间略去了很多细节步骤，需要自己补充。强烈建议nonparametric方向的PhD花一年时间好好啃这本书，基本掌握现代非参数估计的方法。

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书评

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