About Recovering the Regression Functions using Moments

Robert M. Mnatsakanov, Broti Garai

Department of Statistics, West Virginia University
Contact authors: Robert.Mnatsakanov@mail.wvu.edu, bgarai@mix.wvu.edu

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Two formulas recovering the regression function based on the moments are proposed, and the upper bounds for the uniform rate of convergence are derived. The mean squared error of corresponding estimates are investigated as well. Finally, the comparisons of proposed estimates of the regression function with other known constructions, including the kernel-type estimates will be conducted via a simulation study.

References


