

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, August 30, 2018
TIME:	1:15pm - 2:15pm
LOCATION:	WH 100E
SPEAKER:	Anton Schick, Binghamton University
TITLE:	Estimation of the error distribution function in a varying coefficient regression model

Abstract

This talk discusses estimation of the error distribution function in a varying coefficient regression model. Three estimators are introduced and their asymptotic properties described by uniform stochastic expansions. The first estimator is a residual-based empirical distribution function utilizing an under-smoothed local quadratic smoother of the coefficient function. The second estimator exploits the fact that the error distribution has mean zero. It improves on the first estimator, but is not yet efficient. An efficient estimator is obtained by adding a stochastic correction term to the second estimator.

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Last update: **2018/08/29 15:15**

