

Statistical Machine Learning Seminar  
Hosted by Department of Mathematical Sciences

- Date: Tuesday, April 26, 2016
- Time: 12:00-1:00
- Room: WH-100E
- Speaker: Wolfgang Wefelmeyer (Universität zu Köln)
- Title: Density estimators in regression models with errors in covariates

**Abstract**

In regression models  $Y=r(X)+\varepsilon$  with  $X$  and  $\varepsilon$  independent, the density of the response  $Y$  can be estimated by a convolution of (kernel) estimators for the densities of  $r(X)$  and  $\varepsilon$ . The rate of this convolution estimator depends on the smoothness of the densities of  $X$  and  $\varepsilon$  and on the smoothness and local flatness of the regression function  $r$ . When we observe the covariates  $X$  with measurement errors,  $Z=X+\eta$ , we need deconvolution estimators for the densities of  $X$  and  $\varepsilon$  and for  $r$ . This is joint work with Anton Schick and Ursula U. Müller.

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