

For favour of posting



DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

50th Anniversary Seminar Series

Professor Bernard BERCU

Université de Bordeaux 1
France

will give a talk
entitled

**NONPARAMETRIC RECURSIVE ESTIMATION OF THE
DERIVATIVE OF THE REGRESSION FUNCTION WITH
APPLICATION TO SEA SHORES WATER QUALITY**

Abstract

This talk is devoted to the nonparametric estimation of the derivative of the regression function in a nonparametric regression model. We implement a very efficient and easy to handle statistical procedure based on the derivative of the recursive Nadaraya-Watson estimator. We establish the almost sure convergence as well as the asymptotic normality for our estimates. We also illustrate our nonparametric estimation procedure on simulated and real life data associated with sea shores water quality and valvometry.

on

Wednesday, November 22, 2017

(Refreshments will be served from 2:15 p.m. outside Room 301 Run Run Shaw Building)

2:30 p.m. – 3:30 p.m.

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

ALL INTERESTED ARE WELCOME