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Asymptotic Properties of Penalized Splines for Functional Data

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The quantile function is modeled as a function of the covariates and the main task is to estimate the unknown regression coefficient functions. We approximate each coefficient function by means of P-splines. Fast estimation of multidimensional adaptive P-spline models

Abstract. We study nonparametric likelihood-based estimators of the mean function of counting processes with panel count data using monotone polynomial splines. The generalized Rosen algorithm, proposed by Zhang & Jamshidian (2004), is used to compute the estimators. We show that the proposed spline likelihood-based estimators are consistent and that their rate of convergence can be faster than $n^{1/3}$.

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Spline (mathematics)—Wikipedia

2.2 Spline basis. Spline approximations of functions are a logical extension of using simple polynomials $P_k(x) = \sum_{i=0}^k c_i x^i$ to fit a curve. It may be possible to find the coefficients c_i to a k th degree polynomial that will fit in a least square sense a set of sampled points. However, these high degree polynomials are very unreliable for extrapolation and thus contain unrealistically large oscillations.

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Estimating Censored Time Series Regression Model with Smoothing Spline **Lecture 5: R codes Demonstration for Nonparametric Regression**

Unit #7 Lesson 5: Introduction to smoothing splines

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