



# Local Regression and Likelihood (Statistics and Computing)

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## **Local Regression and Likelihood (Statistics and Computing)** Clive Loader

Separation of signal from noise is the most fundamental problem in data analysis, arising in such fields as: signal processing, econometrics, actuarial science, and geostatistics. This book introduces the local regression method in univariate and multivariate settings, with extensions to local likelihood and density estimation. Practical information is also included on how to implement these methods in the programs S-PLUS and LOCFIT.

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