

FUNCTIONAL ESTIMATION FOR DENSITY REGRESSION MODELS AND PROCESSES BY BOB DEWAR%0A

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[Varying-coefficient functional linear regression](#) of the functional linear regression model is analogous to the extension of conventional linear regression models to varying-coefficient models and shares its advantages, such as increased flexibility; however, the details of this extension are more challenging in the functional case. Our methodology combines smoothing methods with regularization by truncation at a finite number of

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Petersen, M ller : [Functional data analysis for density ...](#)

Basic methods of functional data analysis, such as the construction of functional modes of variation, functional regression or classification, are then implemented by using representations of the densities in this linear space.

Representations of the densities themselves are obtained by applying the inverse map from the linear functional space to the density space. Transformations of interest

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first attempting to match the frequency of data, usually with some windowing technique, to a probability density function. The estimate is then made using the probability of occurrence from

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Probability Density Function Estimation by different Methods

Abstract The aim of the assignment was to estimate the probability density function (PDF) of any arbitrary distribution from a set of training samples. PDF estimation was done using parametric (Maximum Likelihood estimation of a Gaussian model), non-parametric (Histogram, Kernel based and - K nearest neighbor) and semi-parametric methods (EM algorithm and gradient based optimization