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| 1. Record Nr.           | UNINA990008935140403321                             |
| Titolo                  | Cahiers de la recherche architecturale              |
| Pubbl/distr/stampa      | Paris, : Secretariat de la recherche architecturale |
| ISSN                    | 0150-9535   |
| Disciplina              | 720<br>711.4  |
| Lingua di pubblicazione | Francese  |
| Formato                 | Materiale a stampa                                  |
| Livello bibliografico   | Periodico   |
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| 2. Record Nr.           | UNINA9910437860803321   |
| Autore                  | Ferrario Paola <1963->  |
| Titolo                  | Local variance estimation for uncensored and censored observations / / Paola Gloria Ferrario  |
| Pubbl/distr/stampa      | Dordrecht, : Springer, 2013   |
| ISBN                    | 3-658-02314-7   |
| Edizione                | [1st ed. 2013.]   |
| Descrizione fisica      | 1 online resource (xvii, 130 pages) : illustrations   |
| Collana                 | Gale eBooks   |
| Disciplina              | 519.546   |
| Soggetti                | Data mining<br>Variational inequalities   |
| Lingua di pubblicazione | Inglese   |
| Formato                 | Materiale a stampa  |
| Livello bibliografico   | Monografia  |
| Note generali           | Description based upon print version of record.   |
| Nota di bibliografia    | Includes bibliographical references.  |
| Nota di contenuto       | Least Squares Estimation of the Local Variance via Plug-In.- Local Averaging Estimation of the Local Variance via Plug-In -- Partitioning Estimation of the Local Variance via Nearest Neighbors -- Estimation of the Local Variance under Censored Observations.             |
| Sommario/riassunto      | Paola Gloria Ferrario develops and investigates several methods of nonparametric local variance estimation. The first two methods use regression estimations (plug-in), achieving least squares estimates as well as local averaging estimates (partitioning or kernel type). |

Furthermore, the author uses a partitioning method for the estimation of the local variance based on first and second nearest neighbors (instead of regression estimation). Approaching specific problems of application fields, all the results are extended and generalised to the case where only censored observations are available. Further, simulations have been executed comparing the performance of two different estimators (R-Code available!). As a possible application of the given theory the author proposes a survival analysis of patients who

are treated for a specific illness. Contents · Least Squares  
 Estimation of the Local Variance via Plug-In · Local Averaging  
 Estimation of the Local Variance via Plug-In · Partitioning  
 Estimation of the Local Variance via Nearest Neighbors  
 · Estimation of the Local Variance under Censored Observations Target  
 Groups · Researchers and graduate students in the fields of  
 mathematics and statistics · Practitioners in the fields of medicine,  
 reliability, finance, and insurance Author Paola Gloria Ferrario  
 received her doctorate degree (doctor rerum naturalium) from the  
 University of Stuttgart, Germany, in 2012, after having studied  
 Mathematical Engineering at the Polytechnic of Milano, Italy. She taught  
 mathematics to students of economics at University of Hohenheim and  
 now works as a researcher at the University of Lübeck, Germany.

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