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# A NOTE ON THE COMPLETE CONSISTENCY FOR THE WEIGHTED LINEAR ESTIMATOR OF NONPARAMETRIC REGRESSION MODELS

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*Abstract.* In this paper, we study the complete consistency for the estimator of nonparametric regression models based on extended negatively dependent random errors by using the exponential inequalities and the truncation method. In particular, if $E|X|^{1+p} < \infty$ for some $p > 1$, then the result also holds, which improves the corresponding one in the literature. As an application, the complete consistency for the nearest neighbor estimator is obtained. Finally, the simulation study is provided to verify the validity of the theoretical result.

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