

COMPLETE CONSISTENCY AND ASYMPTOTIC NORMALITY FOR THE WEIGHTED ESTIMATOR IN A NONPARAMETRIC REGRESSION MODEL UNDER DEPENDENT ERRORS

SALLIEU KABAY SAMURA, SHIJIE WANG, LING CHEN,
XUEJUN WANG* AND FEI ZHANG

Abstract. In this paper, we investigate the effect of dependent errors in the fixed design nonparametric regression models. Under some mild conditions, we obtain the complete consistency and asymptotic normality for the weighted estimator in the fixed design nonparametric regression models. In addition, a simulation study is undertaken to investigate finite sample behavior of the estimator.

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