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the distribution-free properties of the estimates, and thus most consistency results presented in this book are valid for all distributions of the data. When it is impossible to derive distribution-free results, as is the case for

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A Distribution Free Theory of Nonparametric Regression

The first nonparametric regression estimate of local averaging type was proposed by J. W. Tukey in 1947. The partitioning regression estimate he introduced, by analogy to the classical partitioning (histogram) density estimate, can be regarded as a special least squares estimate.

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Linear regression analysis, based on the concept of a regression function, was introduced by F. Galton in 1889, while a probabilistic approach in the context of multivariate normal distributions was already given by A. B- vais in 1846. The first nonparametric regression estimate of local averaging type was proposed by J. W. Tukey in 1947. The partitioning regression estimate he introduced, by

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The distribution of and hence the regression function is usually unknown. Usually, we estimate the regression from observed data that follows the distribution. Usually, we estimate the regression from observed data that follows the distribution.

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