

Methods for bandwidth detection in kernel conditional density estimations

Tuesday, 15 August 2017 13:30 (30 minutes)

This contribution is focused on the kernel conditional density estimations (KCDE). The estimation depends on the smoothing parameters which influence the final density estimation significantly. This is the reason why a requirement of any data-driven method is needed for bandwidth estimation. In this contribution, the cross-validation method, the iterative method and the maximum likelihood approach are conducted for bandwidth selection of the estimator. An application on a real data set is included and the proposed methods are compared.

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