Smoothing Spline ANOVA Models (Springer Series in Statistics)

Chong Gu

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Smoothing methods are an active area of research. In this book, the author presents a comprehensive treatment of penalty smoothing under a unified framework. Methods are developed for (i) regression with Gaussian and non-Gaussian responses as well as with censored life time data; (ii) density and conditional density estimation under a variety of sampling schemes; and (iii) hazard rate estimation with censored life time data and covariates. Extensive discussions are devoted to model construction, smoothing parameter selection, computation, and asymptotic convergence. Most of the computational and data analytical tools discussed in the book are implemented in R, an open-source clone of the popular S/S- PLUS language.

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