

On the strong universal consistency of local averaging regression estimates

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Abstract A general result concerning the strong universal consistency of local averaging regression estimates is presented, which is used to extend previously known results on the strong universal consistency of kernel and partitioning regression estimates. The proof is based on ideas from Etemadi’s proof of the strong law of large numbers, which shows that these ideas are also useful in the context of strong laws of large numbers for conditional expectations in L_2 .

Keywords Regression estimation · Strong universal consistency · Local averaging estimates · L_2 error

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