Smoothing Splines: Methods and Applications (Chapman & Hall/CRC Monographs on Statistics & Applied Probability)

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A general class of powerful and flexible modeling techniques, spline smoothing has attracted a great deal of research attention in recent years and has been widely used in many application areas, from medicine to economics. **Smoothing Splines: Methods and Applications** covers basic smoothing spline models, including polynomial, periodic, spherical, thin-plate, L-, and partial splines, as well as more advanced models, such as smoothing spline ANOVA, extended and generalized smoothing spline ANOVA, vector spline, nonparametric nonlinear regression, semiparametric regression, and semiparametric mixed-effects models. It also presents methods for model selection and inference.

The book provides unified frameworks for estimation, inference, and software implementation by using the general forms of nonparametric/semiparametric, linear/nonlinear, and fixed/mixed smoothing spline models. The theory of reproducing kernel Hilbert space (RKHS) is used to present various smoothing spline models in a unified fashion. Although this approach can be technical and difficult, the author makes the advanced smoothing spline methodology based on RKHS accessible to practitioners and students. He offers a gentle introduction to RKHS, keeps theory at a minimum level, and explains how RKHS can be used to construct spline models.

Smoothing Splines offers a balanced mix of methodology, computation, implementation, software, and applications. It uses R to perform all data analyses and includes a host of real data examples from astronomy, economics, medicine, and meteorology. The codes for all examples, along with related developments, can be found on the book's web page.

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