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SYNTHESIS AND ANALYSIS OF NON-PARAMETRIC REGRESSION IN CONDITIONS OF LARGE SAMPLES

The technique of construction of a nonparametric regression in the conditions of training samples of large volume is offered. Model synthesis is based on decomposition of initial statistical data and the analysis of probabilistic characteristics of received random variables sets. Asymptotic properties of a nonparametric regression are investigated and results of computing experiment are considered. Results of researches have great value at a solution of problems of a confidential estimation of a probability density and a regression curves.

Keywords: nonparametric regression, probability density, large samples, asymptotic properties, sampling methods.

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