Contents

Preface

Acknowledgements

1. Introduction 1

2. Longitudinal data and regression models 6
   2.1 Longitudinal data 6
   2.2 Regression models 7
   2.3 Longitudinal growth curves 9

3. Nonparametric regression methods 15
   3.1 Kernel estimates 15
   3.2 Weighted local least squares estimates 17
   3.3 Smoothing splines 19
   3.4 Orthogonal series estimates 21
   3.5 Discussion 23
   3.6 Heart pacemaker study 24

4. Kernel and weighted local least squares methods 26
   4.1 Mean Squared Error of kernel estimates for curves and derivatives 26
   4.2 Asymptotic normality 31
   4.3 Boundary effects and Integrated Mean Squared Error... 32
   4.4 Muscular activity as a function of force 36
   4.5 Finite sample comparisons 38
   4.6 Equivalence of weighted local regression and kernel estimators 43

5. Optimization of kernel and weighted local regression methods 47
   5.1 Optimal designs 47
   5.2 Choice of kernel functions 49
   5.3 Minimum variance kernels 50
   5.4 Optimal kernels 52
   5.5 Finite evaluation of higher order kernels 58
   5.6 Further criteria for kernels 63
   5.7 A hierarchy of smooth optimum kernels 65
   5.8 Smooth optimum boundary kernels 71
   5.9 Choice of the order of kernels for estimating $\mathcal{C}^\infty$ functions 73

6. Multivariate kernel estimators 77
   6.1 Definiton and MSE/IMSE 77
   6.2 Boundary effects and dimension problem 84
   6.3 Rectangular designs and product kernels 86

7. Choice of global and local bandwidths 91
7.1 Overview 91
7.2 Pilot methods 94
7.3 Cross-validation and related methods 98
7.4 Bandwidth choice for derivatives 100
7.5 Confidence intervals for anthropokinetic data 107
7.6 Local versus global bandwidth choice 110
7.7 Weak convergence of a local bandwidth process 114
7.8 Practical local bandwidth choice 117

8. Longitudinal parameters 122
8.1 Comparison of samples of curves 122
8.2 Definition of longitudinal parameters and consistency 124
8.3 Limit distributions 126

9. Nonparametric estimation of the human height growth curve . 131
9.1 Introduction 131
9.2 Choice of kernels and bandwidths 132
9.3 Comparison of parametric and nonparametric regression 135
9.4 Estimation of growth velocity and acceleration 141
9.5 Longitudinal parameters for growth curves 144
9.6 Growth spurts 147

10. Further applications 151
10.1 Monitoring and prognosis based on longitudinal medical data 151
10.2 Estimation of heteroscedasticity and prediction intervals 153
10.3 Further developments 155

11. Consistency properties of moving weighted averages 158
11.1 Local weak consistency 158
11.2 Uniform consistency 161

12. FORTRAN routines for kernel smoothing and differentiation . 165
12.1 Structure of main routines KESMO and KERN 165
12.2 Listing of programs 169

References 190