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#### Local Polynomial Modelling and Its Applications

Local linear regression is used to impute the missing values and then the estimation of the time-dependent finite populations means. The asymptotic properties (unbiasedness and consistency) of the proposed estimator are investigated.

## Fan, J. and Gijbels, I. (1996) Local Polynomial Modelling ...

Local regression or local polynomial regression, also known as moving regression, is a generalization of moving average and polynomial regression. Its most common methods, initially developed for scatterplot smoothing, are LOESS and LOWESS, both pronounced /'looss/. They are two strongly related non-parametric regression methods that combine multiple regression models in a k-nearest-neighbor-based meta-model. Outside econometrics, LOESS is known and commonly referred to as Savitzky ...

#### Local regression - Wikipedia

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Figure 1 shows how one version of the local polynomial kernel estimator works for a simulated example. Th~scatterplot in Figure 1a corresponds to 220 simulated Poisson counts generated according to...

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Firstly, the local polynomial fitting is applied to estimate heteroscedastic function, then the coefficients of regression model are obtained by using generalized least squares method. One noteworthy feature of our approach is that we avoid the testing for heteroscedasticity by improving the traditional two-stage method.

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