

## NONPARAMETRIC ANALYSIS OF UNIVARIATE HEAVY TAILED DATA MARKOVICH NATALIA%0A

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3.2.3 Web data analysis by a combined parametric-nonparametric method. 3.3 Barron  $\eta$ 's estimator and  $\eta$  2-optimality. 3.4 Kernel estimators with variable bandwidth. 3.5 Re-transformed nonparametric estimators. 3.6 Exercises. 4. Transformations and heavy-tailed density estimation. 4.1 Problems of data transformations.

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theory of nonparametric estimation of the heavy-tailed probability density function and its application to classification when objects belong to populations distributed with heavy tails, the tail index, high quantiles

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