

STANFORD UNIVERSITY
DEPARTMENT OF STATISTICS
DEPARTMENTAL SEMINAR

4:15 p.m., Tuesday, April 11, 2000
Sequoia Hall Rm. 200
(Cookies at 3:45 in 1st Floor Lounge)

Oleg Lepski
Universite de Provence
Marseille

On estimation of composite functions

In White Gaussian Model we are interested to estimate the function $G : R^d \rightarrow R, d \geq 2$, that is represented as $G = g(f)$. Here $f : R^d \rightarrow R$ and $g : R \rightarrow R$ are supposed to be smooth. We discuss some results about the rate of convergence for the estimation of G in dependence on the smoothness of g and f .