Bibliography

Altman, N.S. (1990), "Kernel Smoothing of Data with Correlated Errors", *J. Amer. Statist. Assoc.*, **85**, 749-759.

Altman, N.S. (1994), "Krige, Smooth, Both or Neither?", Technical Report, Biometrics Unit, Cornell University, Ithaca, New York.

Breiman, L., Friedman, J.H., Olshen, R.A. and Stone, C.J. (1993), *"CART: Classification and Regression Trees"*, Wadsworth, Belmont.

Brockwell, P.J. and Davis, R.A. (1987), *Time Series: Theory and Methods*, Springer, New York.

Burnett, R.T., Dales, R.E., Raizenne, M.E., Krewski, D., Summers, P.W., Roberts, G.R., Raad-Yound, M., Dann, T. and Brook, J. (1994), "Effects of Low Ambient Levels of Ozone and Sulfates on the Frequency of Respiratory Admissions to Ontario Hospitals", *Environmental Research*, **65**, 172-194.

Carrol, R.J., Chen, R., George, E.I, Li, T.H., Newton, H.J., Schmiediche, H. and Wang, N. (1997), "Ozone Exposure and Population Density in Harris County, Texas", *J. Amer. Statist. Assoc.*, **92**, 392-415.

Cheng, M.Y., Fan, J. and Marron, J.S. (1993), "On Automatic Boundary Corrections", *Ann. Statist.*, **25**, 1691-1708.

Chiu, S.-T. (1989), "Bandwidth Selection for Kernel Estimation with Correlated Noise", *Statist. Probab. Lett.*, **8**, 347-354.

Chu, B.-K. and Marron, J.S. (1991), "Comparison of Two Bandwidth Selectors with Dependent Errors", *Ann. Statist.*, **19**, 1906-1918.

Chu, B.-K. and Marron, J.S. (1991), "Choosing a Kernel Regression Estimator", *Statis. Sci.*, **6**, 404-436.

Cleveland, W.S. (1979), "Robust Locally Weighted Regression and Smoothing Scatterplots", *J. Amer. Statist. Assoc.*, **74**, 829-836.

Coddington, E.A. (1961), *An Introduction to Ordinary Differential Equations*, New-Jersey, Prentice-Hall.

Cox, W.M. and Chu, S-H. (1992), "Meteorology-Adjusted Ozone Trends in Urban Areas: A Probability Approach", *Atmospheric Environment.*, **27B**, 425-434.

Craven, P. and Wahba, G. (1979), "Smoothing Noisy Data with Spline Functions. Estimating the Correct Degree of Smoothing by the Method of Generalized Cross-validation", *Numer. Math.*, **31**, 377-403.

Davis, J.M., Sacks, J., Saltzman, N., Smith, R.L. and Styer, P. (1996), "Airborne Particulate Matter and Daily Mortality in Birmingham, Alabama", Technical Report, **55**, National Institute of Statistical Science.

Dawid, A.P. (1984), "Statistical Theory: the Prequential Approach (with discussion)", *J. Royal Statist. Soc. A*, **147**, 278-292.

Diggle, P.J. and Hutchinson, M.F. (1989), "On Spline Smoothing With Autocorrelated Errors", *Austral. J. Statist.*, **31**, 166-182.

Eubank, R.L. (1988), *Spline Smoothing and Nonparametric Regression*, Marcel Drekker, New York.

Fan, J. (1992), "Design-adaptive Nonparametric Regression", *J. Amer. Statist. Assoc.*, **87**, 998-1004.

Fan, J. (1993), "Local Linear Regression Smoothers and their Minimax Efficiency", *Ann. Statist.*, **21**, 196-216.

Fan, J., and Gijbels, I. (1992), "Variable Bandwidth and Local Linear Regression Smoothers", *Ann. Statist.*, **20** , 2008-2036.

Fan, J. and Gijbels, I. (1994), "Data-driven Bandwidth Selection in Local Polynomial Fitting: Variable Bandwidth and Spatial Adaptation", *J. Royal Statist. Soc. B*, **57**, 371-394.

Fan, J. and Gijbels, I. (1996) *Local Polynomial Modelling and Its Applications*, Chapman and Hall, New York.

Fan, J. and Marron, J.S. (1994), "Fast Implementation of Nonparametric Curve Estimators", *J. of Computational and Graphical Statist.*, **3**, 35-56.

Gasser, T., Kneip, A. and Köhler, W. (1991), "A Flexible and Fast Method for Automatic Smoothing", *J. Royal Statist. Soc. B*, **86**, 643-652.

Gasser, T., Müller, H.G. and Mammitzsch, V. (1985), "Kernels for Nonparametric Curves Estimation", *J. Royal Statist. Soc. B*, **47**, 238-252.

Green, P.J. and Silverman, B.W. (1994), *Nonparametric Regression and Generalized Linear Models. A Roughness Penalty Approach*, Monographs on Statistics and Applied Probability, **58**, Chapman and Hall, London.

Guttorp, P., Meiring, W. and Sampson, P.D. (1994), "A Space-Time Analysis of Ground-Level Ozone Data", *EnvironMetrics*, **5**, 241-254.

Gyorfi, L., Härdle, W., Sarda, P. and Vieu, P. (1989), *Nonparametric Curve Estimation from Time Series. Lecture Notes in Statist.*, **60**, Springer, New York.

Hall, P., Sheather, S.J., Jones, M.C. and Marron, J.S. (1991), "On Optimal Data-based Bandwidth Selection in Kernal Density Estimation", *Biometrika*, **78**, 263-271.

Hall, P. and Marron, J.S. (1990), "Extent to Which Least Squares Cross-Validation Minimises Integrated Squared Error in Nonparametric Density Estimation", *Probab. Theory Rel. Fields*, **74**, 567-581.

Hall, P. and Marron, J.S. (1990), "On Variance Estimation In Nonparametric Regression", *Biometrika*, **77**, 415-419.

Härdle, W. (1990), *Applied Nonparametric Regression*, Cambridge Univ. Press.

Härdle, W. and Marron, J.S. (1985), "Optimal Bandwidth Selection in Nonparametric Regression Function Estimation", *Ann. Statist.*, **13**, 1465-1481.

Härdle, W. and Vieu, P. (1992), "Kernel Regression Smoothing of Time Series", *J. Time Ser. Anal.*, **13**, 209-232.

Härdle, W., Hall, P. and Marron, J.S. (1988), "How Far are Automatically Chosen Regression Smoothing Parameter from their Optimum", *J. Amer. Statist.*, **83**, 86-101.

Hart, J.D. (1991), "Kernel Regression Estimation with Time Series Errors", *J. Roy. Statist. Soc. Ser. B*, **53**, 173-187.

Hart, J.D. (1994), "Automated kernel Smoothing of Dependent Data by Using Time Series Cross-Validation", *J. Roy. Statist. Soc. Ser. B*, **56**, 529-542.

Hart, J.D. (1996), "Some Automated Methods of Smoothing Time-Dependent Data", *Nonparametric Statistics*, **6**, 115-142.

Hart, J.D. and Wehrly, T.E. (1986), "Kernel Regression Using Repeated Measurements Data", *J. Amer. Statist. Assoc.*, **81**, 1080-1088.

Hastie, T.J. and Tibshirani, R.J. (1990), *Generalized Additive Models*, Chapman and Hall, New York.

Heckman, N.E. (1997), "The Theory and Application of Penalized Least Squares Methods or Reproducing Kernel Hilbert Spaces Made Easy", unpublished manuscript.

Heckman, N.E. and Ramsay, J.O. (1996), "Penalized Regression with Model-Based Penalties", unpublished manuscript.

Lefohn, A.S. and Runeckles, V.C. (1987), "Established Standards to Protect Vegetation-Ozone Exposure/Dose Considerations", *Atmospheric Environment.*, **21**, 561-568.

Li, Xiaochun (1996), "Local Linear Regression Versus Backcalculation in Forecasting", Ph.D. Thesis, Department of Statistics, University of British Columbia.

Lippmann, M. (1989), "Health Effects of Ozone: A Critical Review", *J. of the Air Waste Management Association*, **39**, 672-695.

Little, R.J.A. and Rubin, D.B. (1987), *Statistical Analysis with Missing Data*, John Wiley & Sons.

Marron, J.S. (1987), "Partitioned Cross-validation", *Econometric Rev.*, **6**, 271-284.

Marron, J.S. and Nolan, D. (1988), "Canonical Kernels for Density Estimation", *Statist. Prob. Lett.*, **7**, 195-199.

Müller, H.G. (1988), *Nonparametric Analysis of Longitudinal Data*, Lecture notes in Statist., **46**, Springer, New York.

Nadaraya, E.A. (1964), "On Estimating Regression", *Theory Prob. Appl.*, **9**, 141-1421.

Nash, J.C. (1990), *Compact Numerical Methods for Computers: Linear Algebra and Function Minimization*, Hilger, New York.

Opsomer, J.D. (1996), "Estimating an Unknown Function by Local Linear Regression when the Errors are Correlated", Proceedings of the Section on Statist. Computing, Amer. Statist. Assoc., Alexandria, VA, 102-108.

Opsomer, J.D. and Ruppert, D. (1998), "A Fully Automated Bandwidth Selection Method for Fitting Additive Models", *J. Amer. Statist. Assoc.*, **93**, 605-619.

Park, B.U. and Marron, J.S. (1990), "Comparison of Data-Driven Bandwidth Selectors (with discussion)", *J. Amer. Statist. Assoc.*, **85**, 66-72.

Priestley, M.B. (1981), *Spectral Analysis and Time Series*, Academic Press, London.

Ramsay, J.O. (1997), "A User's Guide to Smart Smoothing with L-Spline", unpublished manuscript.

Rice, J. (1984), "Bandwidth Choice for Nonparametric Regression", *Ann. Statist.*, **12**, 1215-1230.

Rice, J. and Silverman, B.W. (1991), "Estimating the Mean and Covariance Structure Nonparametrically when the Data are Curves", *J. Royal Statist. Soc. B*, **53**, 233-243.

Ruppert, D., Sheather, S.J. and Wand, M.P. (1995), "An Effective Bandwidth Selector for Local Least Squares Regression", *J. Amer. Statist. Assoc.*, **90**, 1257-1270.

Ruppert, D. and Wand, M.P. (1994), "Multivariate Locally Weighted Least Squares Regression", *Ann. Statist.*, **22**, 1346-1370.

Sarndel, C.E., Swensson, B. and Wretman, J. (1992), "*Model Assisted Survey Sampling*" Springer-Verlag, New York.

Silverman, B.W. (1984), "Spline Smoothing: The Equivalent Variable Kernel Method", *Ann. Statist.*, **12**, 898-916.

Silverman, B.W. (1984), "A Fast and Efficient Cross-Validation Method for Smoothing Parameter Choice in Spline Regression", *J. Amer. Statist. Assoc.*, **79**, 584-589.

Silverman, B.W. (1985), "Some Aspects of the Spline Smoothing Approach to Nonparametric Regression Curve Fitting", *J. Royal Statist. Soc. B*, **47**, 1-52.

Silverman, B.W. (1986), *Density Estimation for Statistics and Data Analysis*, Chapman and Hall, London.

Simonoff, J.S. (1996), *Smoothing methods in Statistics*, Springer Series in Statistics, Springer-Verlag, New York.

Smith, R.L. and Huang, L-S. (1993), "Modeling High Threshold Exceedances of Urban Ozone", Technical Report, **6**, National Institute of Statistical Sciences.

Smith, P.L. (1982), "Curve Fitting and Modelling with Splines Using Statistical Variable Selection Methods", NASA, Langley Research Center, Hampla, VA, NASA Report 166034.

Stone, C.J. (1974), "Cross-validatory Choice and Assessment of Statistical Predictions (with Discussions)", *J. Royal Statist. Soc. B*, **36**, 111-147.

Stone, C.J. (1977), "Consistent Nonparametric Regression", *Ann. Statist.*, **5**, 595-645.

Stone, C.J. (1980), "Optimal Rates of Convergence for Nonparametric Estimators", *Ann. Statist.*, **8**, 1348-1360.

Stone, C.J. (1982), "Optimal Global Rates of Convergence for Nonparametric Regression", *Ann. Statist.*, **10**, 1040-1053.

Sun, Weimin (1994), "Bayesian Multivariate Interpolation with Missing Data and its Applications", Ph.D. Thesis, Department of Statistics, University of British Columbia.

Turlach, B.A. and Wand, M.P. (1996), "Fast Computation of Auxiliary Quantities in Local Polynomial Regression",*J. of Computational and Graphical Statist*, **5**, 337-350.

Vieu, P. and Hart, J. (1990), "Data-driven Bandwidths Choice for Density Estimation Based on Dependent Data", *Ann. Statist.*, **18**, 873-890.

Wahba, G. (1975), "Smoothing Noisy Data with Spline Functions", *Numer. Math.*, **24**, 383-393.

Wahba, G. (1990), *Spline Models for Observational Data*, SIAM.

Wand, M.P. and Jones, M.C. (1995) *Kernel Smoothing*, Chapman and Hall, London.

Wang, Y. (1996), "Smoothing Spline Models with Correlated Random Errors", Technical Report, **966**, Dept. of Statist., Univ. of Wisconsin.

Watson, G.S. (1964), "Smooth Regression Analysis", *Sankhyā Ser. A*, **26**, 359-372.

Wehrly, T.E. and Hart, J.D. (1988), "Bandwidth Selection for Kernel Estimators of Growth Curves with Correlated Errors", *Institute of Mathematical Statistics Bulletin*, **17**, 236.

Whittaker, E.T. (1923), "On a New Method of Graduation", *Proc. Edinburgh Math. Soc.*, **41**, 63-75.