

國立交通大學

統計學研究所

碩士論文

迴歸眾數區間

Regression Mode Interval



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中華民國九十三年六月

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Submitted to Institute of Statistics

College of Science

National Chiao-Tung University

in partial Fulfillment of the Requirements

for the Degree of Master

in

Statistics

June 2004

Hsinchu, Taiwan, Republic of China

中華民國九十三年六月

迴歸眾數區間

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摘要

在這篇文章中我們推廣了 Huang (2003)的眾數型區間到線性迴歸的問題上。迴歸的眾數型態區間在某些分配下我們予以導出。在此一區間的估計上，我們討論了有母數及無母數兩方面的方法及模擬分析。

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Abstract

In this paper, we extend the concept of the mode type quantile interval of Huang (2003) for the linear regression model. The population type mode interval for some distributions are derived and their estimation in parametric and nonparametric ways are introduced. Simulations for nonparametric estimation and trimmed means based on this quantile interval are done in comparison with those techniques based on the traditional symmetric type intervals.

致 謝

非常感謝陳鄰安老師傾力的教導與協助，並且非常有耐心、不厭其煩的指導我完成這篇論文，在此致上最崇高的敬意與祝福。也要感謝陳志榮老師、黃信誠老師以及許文郁老師，在口試時給我建議，並指正我論文裡需要修改的地方。

在交大統研所的兩年，感謝所上老師精闢與隨和的授課，讓我受益匪淺，我很幸運的能在這麼好的環境裡學習。

另外，也要感謝我的家人以及朋友們，在我感到沮喪及挫折時，給我加油打氣，扶持我走過學習路上的低潮期，謝謝你們！



林貞佑
2004.6.

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