

Local Polynomial Variance-Function Estimation

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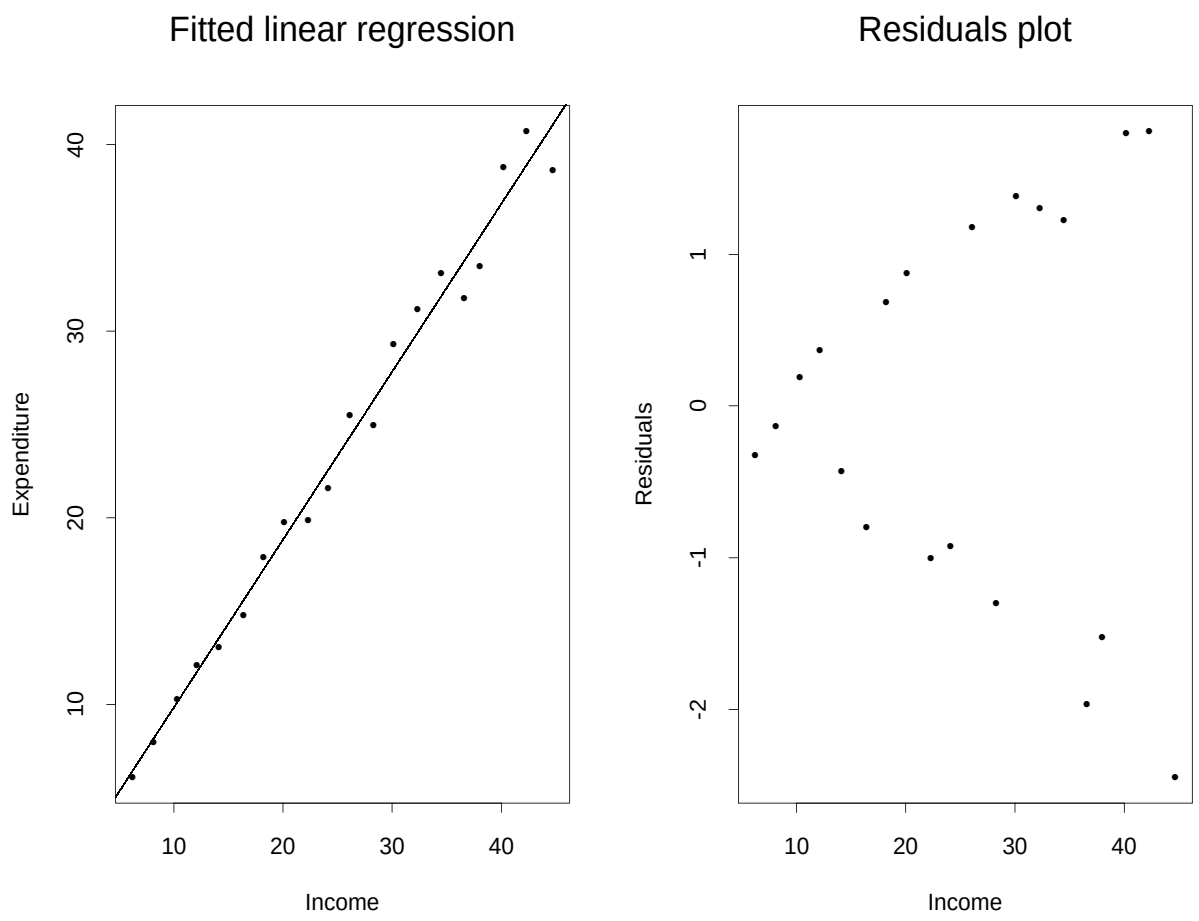
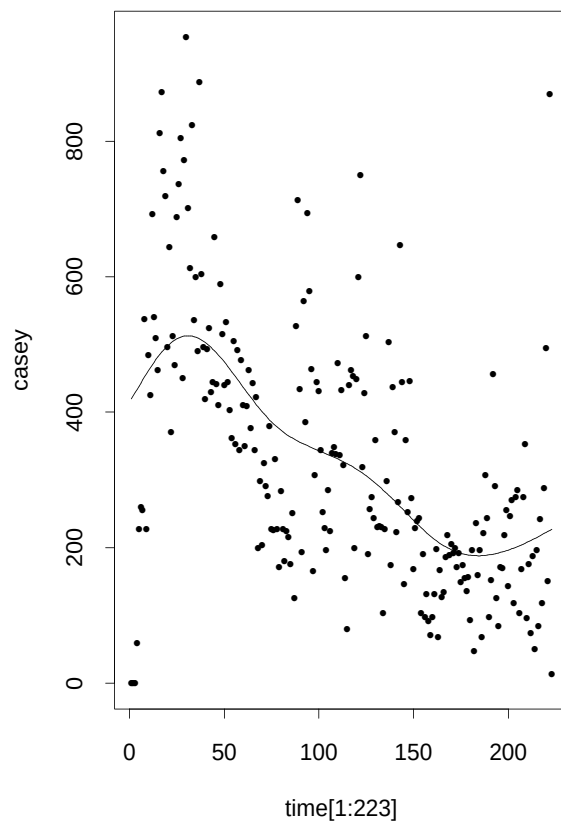


Figure 1: Heteroscedasticity in parametric linear regression.

Casey data: Fitted line



Residuals plot

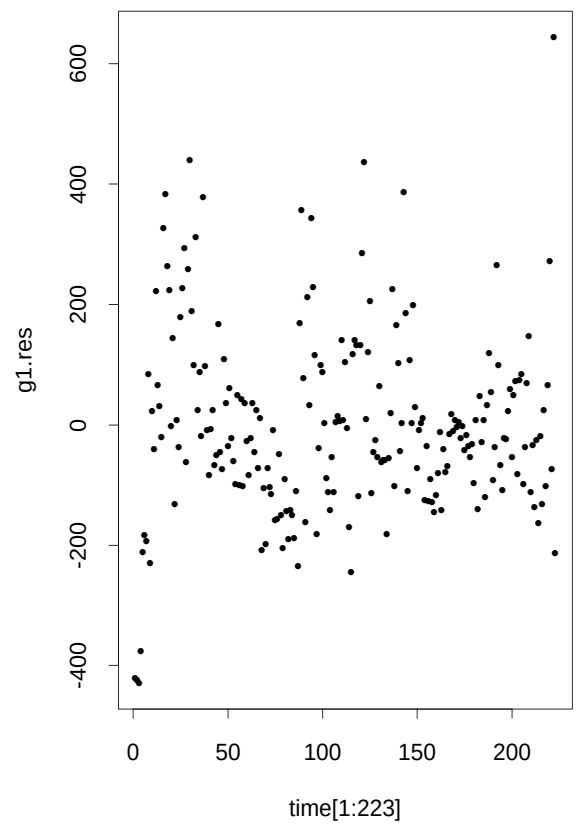


Figure 2: Second degree polynomial fit and the residuals plot for Casey data.

Casey data: variance function

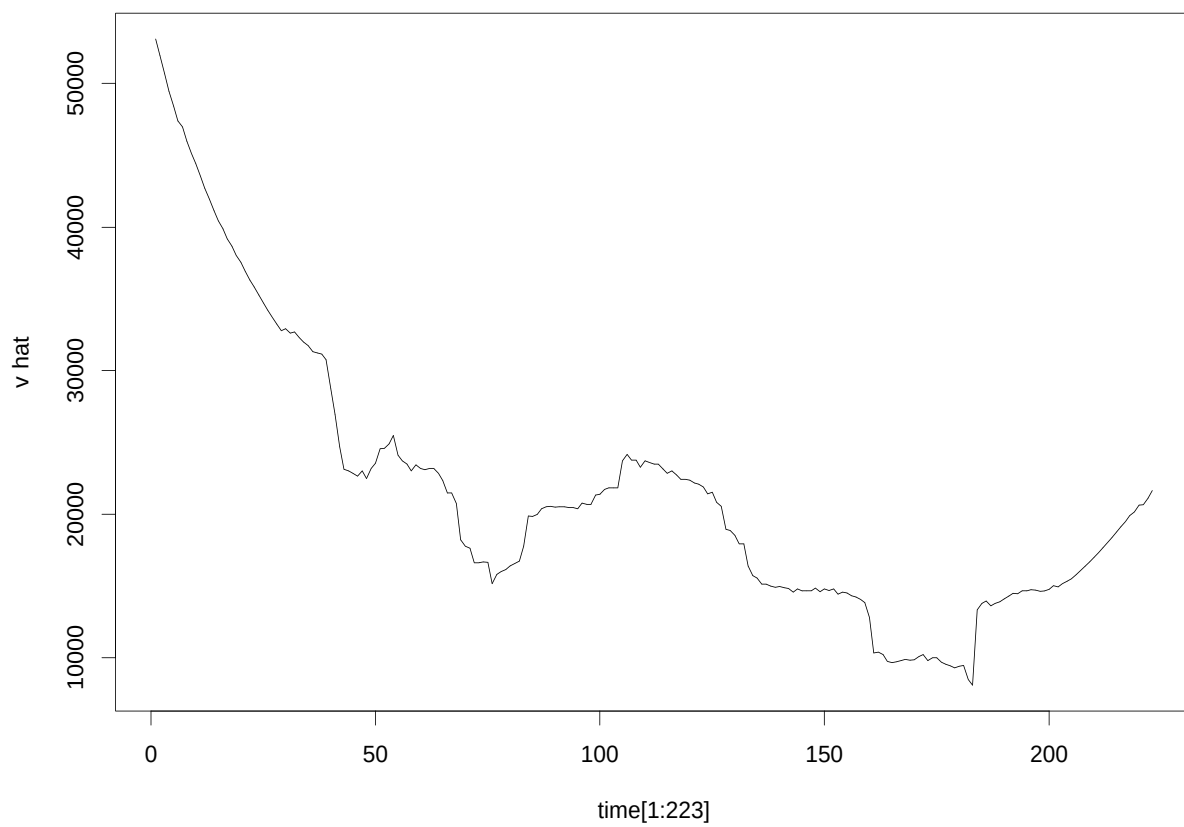


Figure 3: Variance function for Casey data.

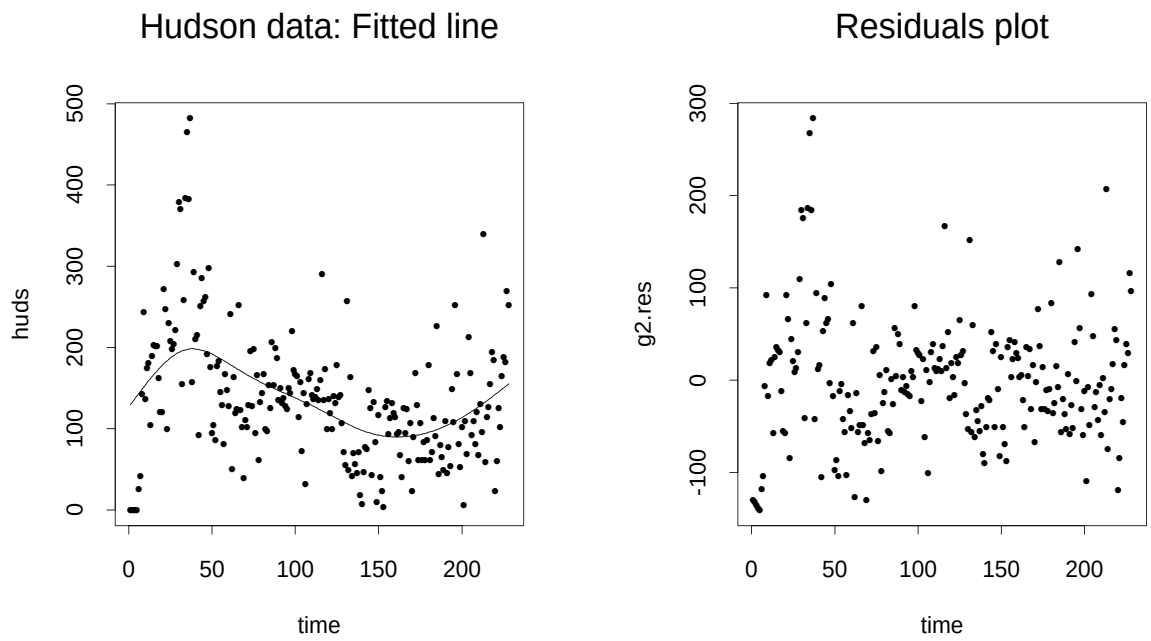


Figure 4: Second degree polynomial fit and the residuals plot for Hudson data

Hudson data: variance function

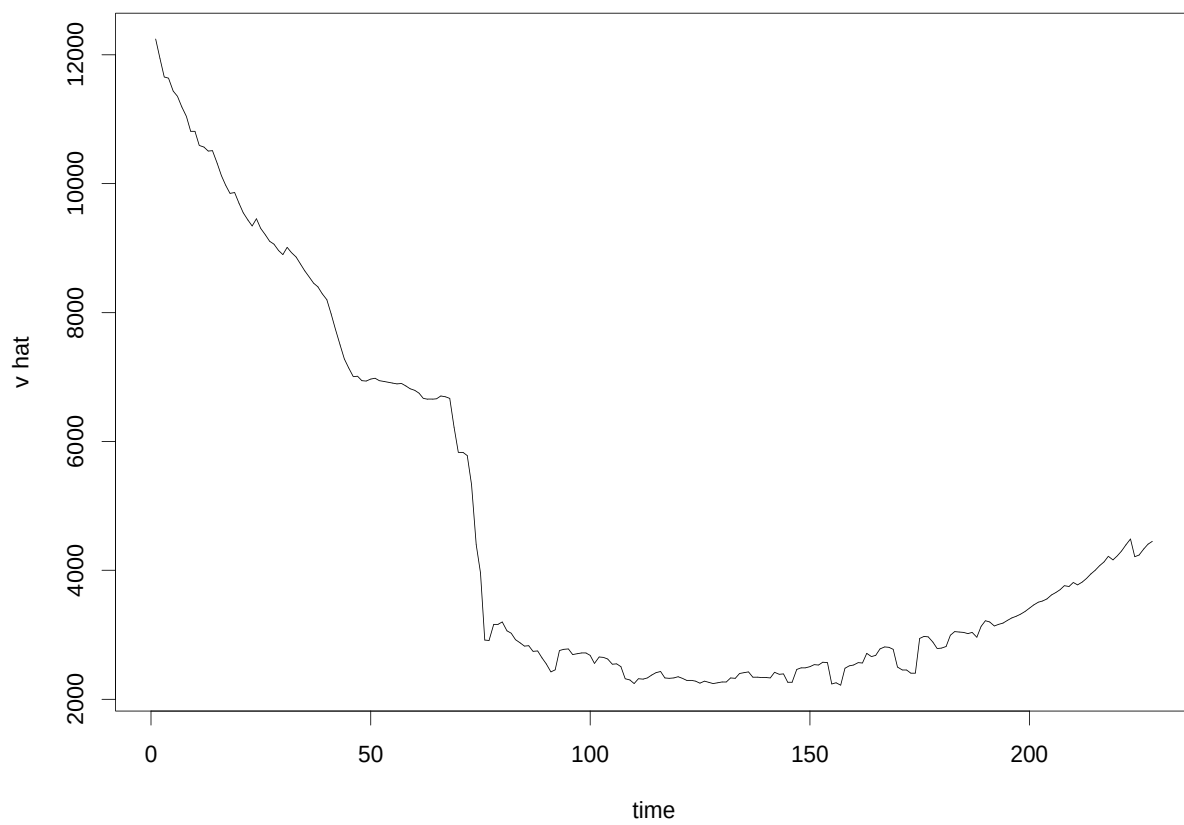


Figure 5: Variance function for Hudson data.

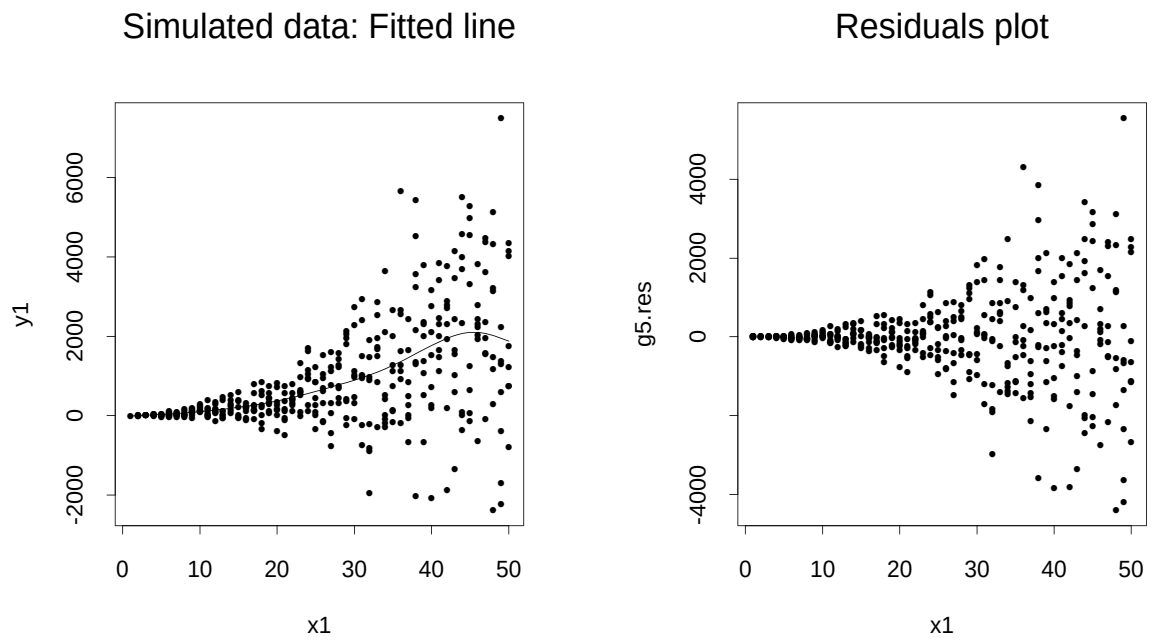


Figure 6: Second degree polynomial fit and the residuals plot for simulated data.

Simulated data: variance function

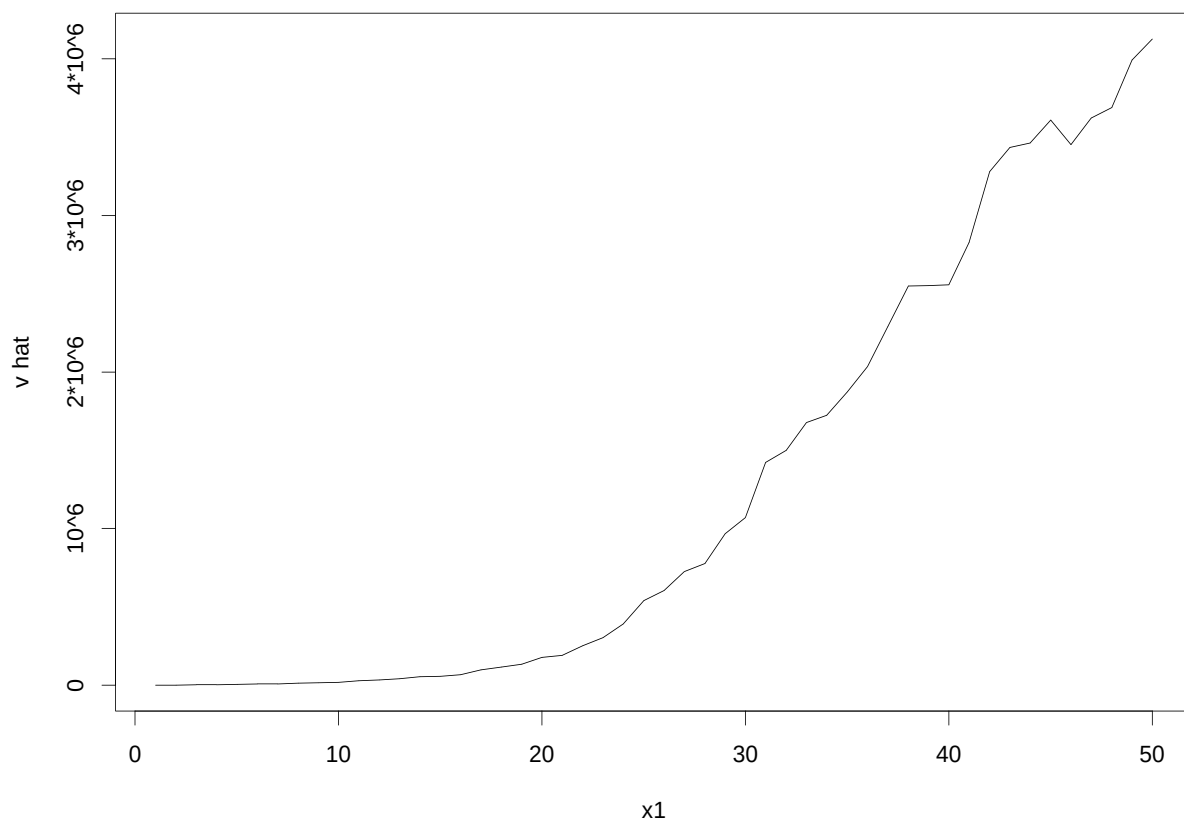


Figure 7: Variance function for simulated data.