

Gray, Thompson (1996)

$$y_t = \underbrace{\sum_{j=0}^d \beta_j t^j}_{=\mu_t} + \xi_t + \varepsilon_t, \quad \begin{cases} \varepsilon_t & \text{bruit blanc, } \mathbb{V}[\varepsilon_t] = \sigma^2 \\ \xi_t & \text{non corrélé à } \varepsilon_t \end{cases}$$

Critères : $\begin{cases} F_{GT}(\theta) = \mathbb{E}[(\hat{\mu}_t - \mu_t)^2] \\ S_{GT}(\theta) = \mathbb{E}[(\Delta^{d+1} \hat{\mu}_t)^2] \end{cases}, \quad \hat{\mu}_t = M_\theta y_t$

$$\hat{\theta} \in \operatorname{argmin} \alpha F_{GT}(\theta) + (1 - \alpha) S_{GT}(\theta)$$

s.c. $X_d' \theta = e_1$

$$\alpha = 1; \mathbb{V}[(\xi_{t-h}, \dots, \xi_{t+h})] = K^{-1}; \sigma^2 = 0$$

$$F_{GT}(\theta) = I(\theta, 0, y_t, M_\theta y_t)$$

$$S_{GT}(\theta) = I(\theta, d+1, y_t, 0)$$

Théorie générale

$$\begin{cases} I(\theta, q, y_t, u_t) = \mathbb{E}[(\Delta^q M_\theta y_t - u_t)^2] \\ J(\theta, f, \omega_1, \omega_2) = \int_{\omega_1}^{\omega_2} f[\phi_\theta(\omega), \varphi_\theta(\omega)] d\omega \end{cases}$$

$$\hat{\theta} \in \operatorname{argmin} \sum \alpha_i I(\theta, q_i, y_t, u_t^{(i)}) + \beta_i J(\theta, f_i, \omega_1^{(i)}, \omega_2^{(i)})$$

s.c. $C\theta = a$

$$F_g(\theta) = I(\theta, 0, y_t, \mathbb{E}[M_\theta y_t])$$

$$S_g(\theta) = I(\theta, q, y_t, \mathbb{E}[M_\theta y_t])$$

$$y_t = \sum_{j=0}^p \beta_j t^j + \varepsilon_t, \quad \varepsilon_t \stackrel{i.i.d}{\sim} \mathcal{N}(0, \sigma^2)$$

$$\xi_t = 0$$

$$q = d+1$$

Guggemos et al (2018)

Critères : $\begin{cases} F_g(\theta) = \sum_{j=-h}^h \theta_j^2 \\ S_g(\theta) = \sum_{j=-h}^h (\Delta^q \theta_j)^2 \end{cases}$

$$\hat{\theta} \in \operatorname{argmin} \alpha F_g(\theta) + (1 - \alpha) S_g(\theta)$$

s.c. $X_d' \theta = e_1$

$$q = 2, \alpha = 0$$

$$\alpha = 1$$

$$q = 3, \alpha = 0$$

LOESS

Nadaraya-Watson
ou estimateur par
noyaux

Filtre Epanechnikoff

Filtre Macaulay

Henderson

$$\kappa_j^{TC} = \left(1 - \left|\frac{j}{h+1}\right|^3\right)^3$$

$$d = 0$$

$$\kappa_j^E = 1 - \left|\frac{j}{h+1}\right|^2$$

$$\kappa_j^U = 1$$

$$\kappa_j^H = \left[1 - \frac{j^2}{(h+1)^2}\right] \left[1 - \frac{j^2}{(h+2)^2}\right]$$

$$\left[1 - \frac{j^2}{(h+3)^2}\right]$$

$$y_t = \sum_{j=0}^d \beta_j t^j + \varepsilon_t,$$

$$\varepsilon = \begin{pmatrix} \varepsilon_{t-h} \\ \vdots \\ \varepsilon_{t+h} \end{pmatrix} \sim \mathcal{N}(0, K)$$

Critère minimisation :
 $I(\theta, 0, y_t, g_t)$

f_0 = version con-
tinue de κ_i
 $b = h + 1$

Proietti et Luati (2008)

$$y_t = \sum_{j=0}^d \beta_j t^j + \varepsilon_t, \quad \varepsilon_t \text{ bruit blanc}$$

$$\kappa = (\kappa_{-h}, \dots, \kappa_h) \text{ noyaux, } K = \operatorname{diag}(\kappa_{-h}, \dots, \kappa_h)$$

$$(\hat{\beta}_0, \dots, \hat{\beta}_d) \in \operatorname{argmin} (y - X_p \hat{\beta})' K (y - X_d \hat{\beta})$$

$$\Rightarrow \hat{\theta} = \hat{\beta}_0 = K X_d (X_d' K X_d)^{-1} e_1$$

Théorème d'Henderson (1916)