

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 : $\begin{cases} F_{GT}(\theta) = \mathbb{E}[(\hat{\mu}_t - \mu_t)^2] \\ S_{GT}(\theta) = \mathbb{E}[(\Delta^{d+1} \hat{\mu}_t)^2] \end{cases}, \hat{\mu}_t = M_\theta y_t$
 $\hat{\theta} \in \operatorname{argmin} \alpha F_{GT}(\theta) + (1 - \alpha) S_{GT}(\theta)$
s.c. $X_d' \theta = e_1$

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

$$\begin{aligned} F_{GT}(\theta) &= I(\theta, 0, y_t, M_\theta y_t) \\ S_{GT}(\theta) &= I(\theta, d+1, y_t, 0) \end{aligned}$$

Théorie générale

$$\begin{cases} I(\theta, q, y_t, u_t) = \mathbb{E}[(\Delta^q M_\theta y_t - u_t)^2] \\ J(\theta, f, \omega_1, \omega_2) = \int_{\omega_1}^{\omega_2} f[\phi_\theta(\omega), \varphi_\theta(\omega)] d\omega \\ \hat{\theta} \in \operatorname{argmin} \sum \alpha_i I(\theta, q_i, y_t, u_t^{(i)}) + \beta_i J(\theta, f_i, \omega_1^{(i)}, \omega_2^{(i)}) \end{cases}$$

s.c. $C\theta = a$

$$\begin{aligned} F_g(\theta) &= I(\theta, 0, y_t, \mathbb{E}[M_\theta y_t]) \\ S_g(\theta) &= I(\theta, q, y_t, \mathbb{E}[M_\theta y_t]) \\ y_t &= \sum_{j=0}^p \beta_j t^j + \varepsilon_t, \quad \varepsilon_t \stackrel{i.i.d.}{\sim} \mathcal{N}(0, \sigma^2) \end{aligned}$$

$$\begin{aligned} \xi_t &= 0 \\ q &= d+1 \end{aligned}$$

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

Proietti et Luati (2008)

$$\begin{aligned} y_t &= \sum_{j=0}^d \beta_j t^j + \varepsilon_t, \quad \varepsilon_t \text{ bruit blanc} \\ \kappa &= (\kappa_{-h}, \dots, \kappa_h) \text{ noyaux, } K = \operatorname{diag}(\kappa_{-h}, \dots, \kappa_h) \\ (\hat{\beta}_0, \dots, \hat{\beta}_d) &\in \operatorname{argmin} (y - X_p \hat{\beta})' K (y - X_d \hat{\beta}) \\ \Rightarrow \hat{\theta} &= \hat{\beta}_0 = K X_d (X_d' K X_d)^{-1} e_1 \end{aligned}$$

Dagum et Bianconcini (2008) — RKHS

$$\begin{aligned} f_0(t) &\text{ noyau continu, } P_i \text{ polynômes orthonormaux de } \mathbb{L}^2(f_0) \text{ et } K_p(t) = \sum_{i=0}^{d-1} P_i(t) P_i(0) f_0(t). \\ \hat{\theta}_i &= \frac{K_d(i/b)}{\sum_{j=-h}^h K_d(j/b)} \end{aligned}$$

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

Théorème d'Henderson (1916)