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Functional clustering by Bayesian wavelet methods

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A closed-form nonparametric Bayesian estimator in the

BAYESIAN FUNCTION ESTIMATION USING CONTINUOUS WAVELET DICTIONARIES Jen-Hwa Chu¹, Merlise A. Clyde² and Feng Liang^{2;3} ¹Harvard Medical School, ²Duke University and ³University of Illinois at Urbana-Champaign

BAYESIAN FUNCTION ESTIMATION USING CONTINUOUS WAVELET

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A NOTE ON BAYESIAN WAVELET-BASED ESTIMATION OF SCALING

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142 BAYESIAN WAVELET ESTIMATION OF LONG MEMORY PARAMETER not give details of the implementation in the paper. McCoy and Walden (1996) did not give the variance of their estimates.

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