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Phone: 1524-593957. email: p.diggle@lancaster.ac.uk. I play badminton with Mandy, Jono and Hannah, and explore the countryside on my e-bike as often as I can. I play guitar (folk and blues) and tenor recorder (early music for preference), the latter with an informal recorder consort .

Peter J. Diggle @ Lancaster University

ABSTRACT: Time-varying coefficient models are useful in longitudinal data analysis. Various efforts have been invested for the estimation of the coefficient functions, based on the least squares principle. Related work includes smoothing spline and kernel methods among

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others, but these methods suffer from the shortcoming of non-robustness.

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