ABSTRACT

ESTIMATION REGRESSION CURVE USING THEIL-SEN METHOD FOR DATA THAT IS NOT NORMAL AND THERE HETEROSKEDASITAS

By

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This study aimed to estimate regression curve using Theil-Sen method for unnormal and heteroscedastic data. The result from simulated data using logistic and exponential distribution with $\alpha = 2$, $\beta = 5$, $n = 10$ and $\alpha = 0$, $\beta = 5$, $n = 10$ showed that Theil-Sen gave smaller MSE than LSE. The same result could be seen by using case data.

Keywords: Nonparametric Regression, Theil-Sen method, Method of Least Squares.