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[\[PDF \(152K\)\]](#) [\[References\]](#)**Regression Estimation and Prediction in Continuous Time**Delphine Blanke<sup>1)</sup> and Denis Bosq<sup>1)</sup>*1) Université Pierre et Marie Curie*

**Abstract:** This paper studies the nonparametric regression estimation and the prediction problem for continuous-time observations. The almost sure convergence of a kernel regression estimator and the associated predictor are given with rates depending on the regularity of the underlying sample paths.

**Key words:** Continuous time, nonparametric prediction, nonparametric regression

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