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### **A Review of Nonparametric Function Estimation**

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During the last few decades, the field of nonparametric function estimation has progressed steadily and dynamically. Many new nonparametric models have been introduced and a wide variety of new techniques have been investigated. In this review, I will present a summary for nonparametric function estimation, with an emphasis on density estimation and nonparametric regression. In addition, I will discuss both the advantages and disadvantages of nonparametric methods in general when compared with parametric methods. Finally, I will outline some potentially fruitful topics for future study. A balance between theory and methodology will be considered throughout this review.