



## Wavelet Relative Risk Function Estimation for Dependent Observations: Real and Spatial Data Cases

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### Abstract

In this work, we deal with the estimation of the relative risk function for dependent observations. Most of the papers treated the relative risk function estimate with the kernel method. It is well known that wavelet methods are more flexible and have the ability to capture details and have higher compression ratio. Here, we focus on wavelet-based estimation and we investigate some properties of convergence and adaptivity in the cases of real or spatial data from weakly dependent processes or fields.

**Keywords:** Relative Risk function; Wavelet method; mixing process; spatial data.