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Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, February 18, 2016
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Anton Schick, Binghamton University
TITLE:	Convergence rates of kernel density estimators in the \$L_1\$ norm

Abstract

The usual approach to evaluate the performance of a kernel density estimator (KDE) is to look at the mean integrated square error. This provides rates of convergence in the L_2 norm. In this talk rates of convergence in the L_1 -norm are presented. We consider both estimators of a density \$f\$ and its convolution f^{f} with itself. In the former case the rates are nonparametric $n^{-(2s+1)}$ and depend on the smoothness \$s\$ of \$f\$. In the second case we obtain the parametric rate $n^{-1/2}$.

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