

Accepted Manuscript

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PII: S0378-3758(17)30215-X

DOI: <https://doi.org/10.1016/j.jspi.2017.12.003>

Reference: JSPI 5626

To appear in: *Journal of Statistical Planning and Inference*

Received date: 18 July 2017

Revised date: 18 December 2017

Accepted date: 21 December 2017

Please cite this article as: Doosti H., Hall P., Mateu J., Nonparametric tilted density function estimation: A cross-validation criterion. *J. Statist. Plann. Inference* (2018), <https://doi.org/10.1016/j.jspi.2017.12.003>

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Nonparametric Tilted Density Function Estimation: A Cross-validation Criterion

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Abstract

In this paper, we propose a tilted estimator for nonparametric estimation of a density function. We use a cross-validation criterion to choose both the bandwidth and the tilted estimator parameters. We demonstrate theoretically that our proposed estimator provides a convergence rate which is strictly faster than the usual rate attained using a conventional kernel estimator with a positive kernel. We investigate the performance through both theoretical and numerical studies.

Keywords: Cross validation function, Non-parametric density function estimation, Rate of convergence, Tilted estimators

2010 MSC: 62G07, 62G20

1. Introduction

Motivation. Doosti and Hall (2016) introduced new high-order, non-parametric density estimators based on data perturbation, e.g. by tilting or data sharpening. They proposed an approach to choose the parameters to minimise the

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