UNIFORM CONSISTENCY OF A HISTOGRAM DENSITY ESTIMATOR AND MODAL ESTIMATION

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Let $-\infty = Y_0 < Y_1 < Y_2 < \cdots < Y_n < Y_{n+1} = +\infty$ be an ordered sample of *n* independent observations, X_1, X_2, \cdots, X_n of a random variable X with distribution function F(x) and density f(x) continuous on its support set $S(f) = \{x: f(x) > 0\} = (a, b)$. As a nonparametric histogram estimator of the density function f(x), consider an estimator $f_n(x)$ of the form:

 $f_n(x) = k_n / n(Y_{A_n(x)+k_n} - Y_{A_n(x)})$

where $\{A_n(x)\}\$ is a suitably chosen sequence of non-negative integer-valued indexing random variables; and $\{k_n\}\$ is also an appropriately defined sequence of positive integers which depends only on the sample size n. J. Van Ryzin (1973) has given conditions under which the above estimators are pointwise consistent. In this paper we establish conditions under which such a histogram density estimator is uniformly consistent almost surely. When the density has a unique mode, the results are used to obtain a strongly consistent estimator of the mode similar to that of Venter (1967).

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PRO-AFFINE ALGEBRAIC GROUPS, AN APPROACH FROM HOPF ALGEBRAS

BY DONG HOON LEE

Theory of pro-affine algebraic groups is examined in terms of the Hopf algebras of polynomial functions an these groups.

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