ON ESTIMATION OF INTEGRAL FUNCTIONAL OF DISTRIBUTION DENSITY

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The problem of consistency estimation of integral functional from distribution density and its derivatives is considered. For the density used estimation of Rosenblatt-Parzen and for the integral functional the "plug-in-estimator" is used. Theorems of Consistency and asymptotically normality are proved. Applications are given. The obtained results extended the results goven in the paper [1].

Acknowledgement. This work was supported by Shota Rustaveli National Science Foundation Grant No FR/308/5-104/12.

References

1. Nadaraya E.,Sokhadze G.: On IntegralFunctional of a Density. Communications in statistics – Theory and Methods. 2016 (in press)