The University of Chicago

Department of Statistics

Master's Seminar

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On Bias Corrected Kernel Density Estimation

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110 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

We introduce a new bias corrected kernel density estimator which reduces the asymptotic bias of order $O(b_n 2)$ of the conventional kernel density estimate to the higher order $O(b_n 4)$. Theoretical properties of the bias corrected kernel density estimator are investigated and a simulation study is carried out.

Information about building access for persons with disabilities may be obtained in advance by calling Jewanna Carver at 773.834-5169 or by email (carver@galton.uchicago.edu).