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Renormalization and white noise approximation for nonparametric functional estimation problems. (English) [Zbl 0756.62018](#)

[Ann. Stat. 20, No. 1, 545-554 \(1992\)](#).

Authors's summary: White noise models often renormalize exactly yielding optimal rates of convergence for pointwise nonparametric functional estimation problems. Similar rescaling ideas lead to a sequence of experiments appropriate for pointwise density estimation problems.

Reviewer: [W.Stute \(Gießen\)](#)

MSC:

[62G07](#) Density estimation

[62G20](#) Asymptotic properties of nonparametric inference

Cited in **9** Documents

Keywords:

[renormalization](#); [white noise approximation](#); [optimal rates of convergence](#); [pointwise nonparametric functional estimation](#); [rescaling](#); [pointwise density estimation](#)

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