NONPARAMETRIC DENSITY ESTIMATION OF CONTINUOUS PART OF A MIXED MEASURE

Rachid Sabre

1. INTRODUCTION

This paper deals with the estimation of the bivariate density of the continuous part of a certain mixture. More precisely, we consider a pair of the random variables \((X,Y)\) whose probability measure is the sum of an absolutely continuous measure with respect to the Lebesgue measure, a discrete measure and a finite number of absolutely continuous measures on several lines:

\[
\mu(dx,dy) = \sum_{j=1}^{q} a'_j \delta_{(w_{ij},w_{2j})} + \sum_{j=1}^{q'} \phi_j(u_1)\delta_{(u_i,a_i,a_i+b_i)}, \quad u_1 \in \mathbb{R}
\]

where the numbers \(q\) and \(q'\) are supposed nonnegative integers and known. \(f\) is the density of the continuous variable which is supposed to be a nonnegative uniformly continuous function. The real positive number \(a'_j\) is the amplitude of the jump at \((w_{ij},w_{2j})\) and is assumed unknown. The densities \(\phi_j\) are nonnegative uniformly continuous functions assumed unknown. The coefficients of the lines \(a_i, b_i\) are real numbers assumed known. \(\delta\) is the Dirac measure. The jump points \((w_{ij},w_{2j})\) are known real numbers. The theorem 3.1 gives an estimator which can be used to verify the existence of jump at any point, see the remark 3.1. However, in an experimental way, we suggest an intuitive technique for localize the jump point \((w_{ij},w_{2j})\) in a block \([\alpha_{1j},\beta_{1j}]\times[\alpha_{2j},\beta_{2j}]\). Indeed, we calculate the empirical distribution for several samples of \((X,Y)\) and if we remark for different samples the presence of a jump at points close each other, we give therefore a block containing this jump point, obviously this block depends on the number of samples taken. The block is assumed sufficiently small to contain only one jump point.

A concrete example concerns the study of structural fissure of the agricultural soil. On a homogenous soil, measures of the resistance variable \(X\) and the humid-
ity variable \( Y \) are taken at several locations at a depth of a 30cm. The measurement values are distributed according to a Gaussian law, except in certain locations where the experimentalist find small galleries where measurement values of resistance and humidity decrease (the presence of jumps). When the measures are made in places where the passage of tractors is frequent, the variable \( Y \) becomes linear with respect to the variable \( X \) and their measurers follow a new distribution noted \( \varphi_i \) (the presence of some measures continuous on the lines determined by the frequent passages of tractors). In this case we will consider the model (1).

The goal of this work is to estimate, for every real pair \( (x, y) \), the density \( f(x, y) \), from a sample with a finite size of the random variables \((X, Y)\). Indeed, when \( (x, y) \) satisfies \( x \in [\alpha_{1j}, \beta_{1j}] \), \( y \in [\alpha_{2j}, \beta_{2j}] \) and \( y \neq a \cdot x + b_j \), we use the classical kernel estimate as in (Parzen, 1962), (Rosenblatt, 1965), (Bosq and Le-ecoure, 1987) and (Deheuvels, 1977, 1979, 1980). For the other points, in order to obtain an asymptotically unbiased and consistent estimate, we smooth the kernel estimate by using four windows satisfying some conditions. The same technique is used in (Sabre, 1994, 1995) to estimate the spectral density function. We give an estimator \( \hat{a'}_j(x, y) \) converging to the amplitude \( a'_j \) if \( (x, y) = (w_{1j}, w_{2j}) \) or to zero otherwise. Thus, we have an estimate of the amplitude of jump point when this jump point is exactly known. We can use this result to verify the presence of the jump at any point \( (x, y) \). We give an asymptotically unbiased and consistent estimate of the density \( \varphi_i \).

Theoretically, our work is true for all \( q \) and \( q' \) real numbers. Because it is not always easy to determine the blocks containing the jump points and the fact that we propose different estimates with respect to the location of the point, our estimation is interesting where \( q \) and \( q' \) are small.

We conclude this paper by considering and studying the simulation of the particular case where we have one random variable \( X \) whose probability measure \( \mu \) is a sum of an absolutely continuous measure with respect to the Lebesgue measure and a discrete measure:

\[
d \mu = f(x)dx + \sum_{m=1}^{q} a_m \delta_{\lambda_m}
\]

As in the two-dimensional case, we smooth the kernel estimate by using two windows satisfying certain conditions. Thus we give an asymptotically unbiased and consistent estimate of the density function \( f' \).

The motivation of this work is that, in practice, it often occurs that the observed data have the same distribution as the one of a usual law except in some points where we have a discontinuity of the law observed. In this case we can consider that the law of data observed is the sum of the usual law with another discrete law. It is therefore interesting to estimate the density of the continuous part, especially at jump points.
For example when we consider the regression model, $Y = b(X) + \varepsilon$, $\varepsilon$ must be a centered Gaussian variable. To show that we take a sample of the residues $\varepsilon_i = Y_i - b(X_i), i = 1, 2, ..., n$. If the empirical distribution of residues is Gaussian except at discrete points, for example $\lambda_1$ and $\lambda_2$, the law of $\varepsilon$ is:

$$d\mu = f(x)dx + a_1\delta_{\lambda_1} + a_2\delta_{\lambda_2}.$$ If we show that $f$ is the density of a Gaussian centered variable, we are sure that we must change our model by adding an other discrete variable.

A concrete application of the one-dimensional case deals with the process of filling bottles of a 33cl volume each. To control the quality of this process, we check that this process is evenly distributed according to a Gaussian distribution. The experimentalist has taken a sample of 115 bottles and measured the quantity of liquid contained in these bottles. The measures usually gives about 33cl. Due to an abnormal disfunction caused by a random slowing or acceleration of the motion of the rolling band. Thus the measure randomly increases or decrease to reach a constant.

We briefly indicate the organization of this paper: In the second section we consider a pair of random variables defined by (1). First, we estimate the density $f$ outside the neighbourhood of the jump point (theorem 2.1) and we study the estimation of the density $f$ inside the neighbourhood of a jump point (theorems 2.2, 2.3). In the third section we estimate the amplitude of the jump points and the densities on several lines (theorems 3.1 and theorem 3.2). The fourth section provides the proofs the theorems. We finish by studying the simulation of the estimate for the univariate case.

2. KERNEL ESTIMATE OF THE DENSITY FUNCTION

In this section we consider a pair of random variables $(X,Y)$ whose probability measure, $\mu$, is defined by (1). Our goal is to estimate, for every real pair $(x, y)$, the density function $f$.

Notation:

$$B = \{(x, y) \in \mathbb{R}^2 \text{ such that } \exists i \in \{1, ..., q'\}: y = a_i x + b_i\}$$

$$A = \bigcup_{j=1}^{q'} ([a_{1j}, \beta_{1j}] \times \mathbb{R}) \cup (\mathbb{R} \times [a_{2j}, \beta_{2j}]) \bigcup B.$$ 

Let $(x_1, y_1), (x_2, y_2), ..., (x_n, y_n)$ independent observations of $(X,Y)$. To estimate the density function $f$ at point $(x, y)$ we distinguish two cases.

2.1. The estimation of the function $f$ outside $A$

Let $(x, y)$ be a pair outside $A$, we consider the kernel estimate defined as follows:
\[ \hat{f}_n(x,y) = \sum_{i=1}^{n} \frac{1}{nb_n^2} K\left(\frac{x-x_i}{b_n}, \frac{y-y_i}{b_n}\right) \]  

(3)

where \( K \) is defined by \( K(u,v) = K_1(u)K_2(v) \) with \( K_1 \) and \( K_2 \) two continuous, even, decreasing kernels such that: \( \int y^2 |K_i(y)| dy < \infty \) \( i = 1, 2 \). The smoothing parameter \( b_n \), converges to zero and \( nb_n^2 \) converges to the infinite.

First we show that \( \hat{f}_n \) is an asymptotically unbiased and consistent estimate of \( f \) outside \( A \), we assume that \( \frac{1}{b_n} K_1\left(\frac{1}{b_n}\right) \) and \( \frac{1}{b_n} K_2\left(\frac{1}{b_n}\right) \) converge to zero, for example \( K_1(x) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right) \).

**Theorem 2.1.** Let \((x,y)\) be a pair outside \( A \), then \( \hat{f}_n(x,y) \) is an asymptotically unbiased and consistent estimate. If \( f \) is twice differentiable and its partial derivatives are continuous and bounded, then

\[ \text{Var}(\hat{f}_n(x,y)) = O\left(\frac{1}{nb_n^2}\right) + O\left(\frac{1}{nb_n^3} K_1^2\left(\frac{1}{b_n}\right)\right) + O\left(\frac{1}{nb_n^3} K_2^2\left(\frac{1}{b_n}\right)\right) \]

(5)

**2.2. Estimation of the function \( f \) inside \( A \)**

In order to estimate the density \( f(x,y) \) where \((x,y)\in A\), we smooth the kernel estimate \( \hat{f}_n \) by using four windows defined as follows:

\[ W_n^{(1)}(t) = M_n^{(1)} W_n^{(1)}(t M_n^{(1)}) ; \quad W_n^{(2)}(t) = M_n^{(2)} W_n^{(2)}(t M_n^{(2)}) ; \]

\[ W_n^{(3)}(t) = L_n^{(1)} W_n^{(3)}(t L_n^{(1)}) \quad \text{et} \quad W_n^{(4)}(t) = L_n^{(2)} W_n^{(4)}(t L_n^{(2)}) \]

where \( M_n^{(1)} \), \( M_n^{(2)} \), \( L_n^{(1)} \) and \( L_n^{(2)} \) are nonnegative real sequences satisfying:

\[ M_n^{(r)} \rightarrow +\infty ; \quad L_n^{(r)} \rightarrow +\infty ; \quad M_n^{(r)} b_n \rightarrow 0 ; \quad L_n^{(r)} b_n \rightarrow 0 ; \]
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where \( b_n \) is defined in (3). \( W^{(i)} \) is a nonnegative, even, integrable function vanishing outside the interval \([-1, 1]\) such that \( \int_{-1}^{1} W^{(i)}(x)dx = 1, \quad i = 1, 2, 3, 4 \) and moreover satisfying the following equalities:

\[
W^{(2)}(M_n^{(2)} \theta) - W^{(1)}(M_n^{(1)} \theta) = 0 \quad \forall \theta \in \left[ -\frac{1}{M_n^{(1)}}, \frac{1}{M_n^{(1)}} \right].
\]

(6)

\[
W^{(4)}(L_n^{(2)} \theta) - W^{(3)}(L_n^{(1)} \theta) = 0 \quad \forall \theta \in \left[ -\frac{1}{L_n^{(1)}}, \frac{1}{L_n^{(1)}} \right].
\]

(7)

Now we consider the estimate \( \hat{g}_n \) defined by:

\[
\hat{g}_n(x, y) = \int_{\mathbb{R}^2} S_n(x - u_1) R_n(y - u_2) f_\mu(u_1, u_2)du_1 du_2, \quad \text{where}
\]

\[
S_n(\nu) = \frac{W_n^{(2)}(\nu) - M_n^{(2)} W_n^{(1)}(\nu)}{1 - \frac{M_n^{(2)}}{M_n^{(1)}}},
\]

\[
R_n(\nu) = \frac{W_n^{(3)}(\nu) - L_n^{(2)} W_n^{(4)}(\nu)}{1 - \frac{L_n^{(2)}}{L_n^{(1)}}},
\]

and \( f_\mu \) is defined in (3) we assume that \( \frac{1}{b_n} K_1 \left( \frac{1}{b_n M_n^{(1)}} \right) \) and \( \frac{1}{b_n} K_2 \left( \frac{1}{b_n L_n^{(1)}} \right) \) converge to zero, for example \( K_1(x) = \frac{1}{(2\pi)^{\frac{1}{2}}} \exp \left( -\frac{x^2}{2} \right) \).

We show in the following theorem that \( \hat{g}_n(x, y) \) is an asymptotically unbiased estimate of \( f \) on the set \( A \) and we give the rate of convergence of the bias.

**Theorem 2.2.** Let \((x, y)\) be an element of \( A \). Then \( \hat{g}_n(x, y) \) is an asymptotically unbiased estimate. If \( f \) is twice differentiable and its partial derivatives are bounded, we have:
We show in the following theorem that \( \hat{g}_n(x, y) \) is a consistent estimate of the function \( f \) on the set \( A \), thus giving the rate of convergence of its variance.

**Theorem 2.3.** Let \( (x, y) \) belong to \( A \). Then \( \hat{g}_n(x, y) \) is a consistent estimator. If \( f \) is twice differentiable and its partial derivatives are bounded, then

\[
\text{var}(\hat{g}_n(x, y)) = O\left(\frac{1}{n b_n^2}\right) + O\left(\frac{1}{n b_n^3} K_1^2 \left(\frac{1}{b_n}\right)\right) + O\left(\frac{1}{n b_n^3} K_2^2 \left(\frac{1}{b_n}\right)\right) +
\]

\[
\begin{cases}
O\left(\frac{1}{b_n^2} K_1 \left(\frac{1}{M_n^{(1)} b_n}\right) K_2 \left(\frac{1}{L_n^{(1)} b_n}\right)\right) & \text{if } \exists j \in \{1, \ldots, q\}:
\begin{cases}
(x, y) \in [\alpha_{1j}, \beta_{1j}] \times [\alpha_{2j}, \beta_{2j}]
\end{cases}
\end{cases}
\]

\[
\begin{cases}
O\left(\frac{1}{b_n^2} K_1 \left(\frac{1}{M_n^{(1)} b_n}\right) K_2 \left(\frac{1}{b_n}\right)\right) & \text{if } \exists j \in \{1, \ldots, q\}:
\begin{cases}
\alpha \in [\alpha_{1j}, \beta_{1j}] \text{ and } y \notin [\alpha_{2j}, \beta_{2j}]
\end{cases}
\end{cases}
\]

\[
\begin{cases}
O\left(\frac{1}{b_n^2} K_1 \left(\frac{1}{b_n}\right) K_2 \left(\frac{1}{L_n^{(1)} b_n}\right)\right) & \text{if } \exists j \in \{1, \ldots, q\}:
\begin{cases}
\alpha \notin [\alpha_{1j}, \beta_{1j}] \text{ and } y \in [\alpha_{2j}, \beta_{2j}]
\end{cases}
\end{cases}
\]

\[
\begin{cases}
O\left(\frac{1}{b_n^2} K_1 \left(\frac{1}{b_n}\right) + \frac{1}{b_n} K_2 \left(\frac{1}{b_n}\right)\right) & \text{if } \forall j \in \{1, \ldots, q\}:
\begin{cases}
\alpha \notin [\alpha_{1j}, \beta_{1j}]; \ y \notin [\alpha_{2j}, \beta_{2j}]
\end{cases}
\end{cases}
\]

\[
\begin{cases}
\var\left(\hat{g}_n(x, y)\right) = O\left(\frac{1}{n b_n^2}\right) + O\left(\frac{1}{n b_n^3} K_1^2 \left(\frac{1}{b_n}\right)\right) + O\left(\frac{1}{n b_n^3} K_2^2 \left(\frac{1}{b_n}\right)\right) +
\end{cases}
\]

\[
\begin{cases}
O\left(\frac{1}{n b_n^4} K_1 \left(\frac{1}{M_n^{(1)} b_n}\right) K_2 \left(\frac{1}{L_n^{(1)} b_n}\right)\right) & \text{if } \exists j \in \{1, \ldots, q\}:
\begin{cases}
(x, y) = (w_{1j}, w_{2j})
\end{cases}
\end{cases}
\]

\[
\begin{cases}
O\left(\frac{1}{n b_n^4} K_1 \left(\frac{1}{M_n^{(1)} b_n}\right) K_2 \left(\frac{1}{b_n}\right)\right) & \text{if } \exists j \in \{1, \ldots, q\}:
\begin{cases}
\alpha = w_{1j} \text{ and } y \neq w_{2j}
\end{cases}
\end{cases}
\]

\[
\begin{cases}
O\left(\frac{1}{n b_n^4} K_1 \left(\frac{1}{b_n}\right) K_2 \left(\frac{1}{L_n^{(1)} b_n}\right)\right) & \text{if } \exists j \in \{1, \ldots, q\}:
\begin{cases}
\alpha \neq w_{1j} \text{ and } y = w_{2j}
\end{cases}
\end{cases}
\]

\[
\begin{cases}
O\left(\frac{1}{n b_n^4} K_1 \left(\frac{1}{b_n}\right) + \frac{1}{b_n} K_2 \left(\frac{1}{b_n}\right)\right) & \text{if } \forall j \in \{1, \ldots, q\}:
\begin{cases}
\alpha \neq w_{1j}, y \neq w_{2j}
\end{cases}
\end{cases}
\]

\[
\begin{cases}
\var\left(\hat{g}_n(x, y)\right) = O\left(\frac{1}{n b_n^2}\right) + O\left(\frac{1}{n b_n^3} K_1^2 \left(\frac{1}{b_n}\right)\right) + O\left(\frac{1}{n b_n^3} K_2^2 \left(\frac{1}{b_n}\right)\right) +
\end{cases}
\]

\[
\begin{cases}
0 & \text{if } \exists i \in \{1, \ldots, q'\}:
\begin{cases}
y = a_i \alpha + b_i
\end{cases}
\end{cases}
\]
2.3. Univariate case

In the univariate case, we consider one random variable $X$ whose probability measure, $\mu$, is the sum of an absolutely continuous measure with respect to the Lebesgue measure and a discrete measure, defined in (2).

The estimate of density function $f$ can be given as a particular case of the two-dimensional case, namely

$$
\hat{h}(x) = \begin{cases} 
\hat{g}_n(x) = \int_{\mathbb{R}} S_n(x-y) \hat{f}_n(y) dy & \text{if } x \in A \\
\hat{f}_n(x) & \text{if } x \notin A
\end{cases}
$$

where

$$
\hat{f}_n(x) = \sum_{i=1}^{n} \frac{1}{nh_n} K\left(\frac{x-x_i}{b_n}\right)
$$

and

$$
S_n(\zeta) = \frac{W_n^{(2)}(\zeta) - \frac{M_n^{(2)}}{M_n^{(1)}} W_n^{(1)}(\zeta)}{1 - \frac{M_n^{(2)}}{M_n^{(1)}}}
$$

and

$$
A = \bigcup_{m=1}^{q} [\alpha_m, \beta_m] \quad \text{the intervals contain the jump points } \langle \lambda_m \in [\alpha_m, \beta_m] \rangle.\]

The windows are defined as follows:

$$
W_n^{(1)}(t) = M_n^{(1)} W_n^{(1)}(tM_n^{(1)}) ; W_n^{(2)}(t) = M_n^{(2)} W_n^{(2)}(tM_n^{(2)});
$$

where $M_n^{(1)}$ and $M_n^{(2)}$ are nonnegative real sequences satisfying:

$$
M_n^{(r)} \to +\infty ; M_n^{(r)} b_n \to 0
$$

where $b_n$ is defined in (3). $W_n^{(i)}$ is a nonnegative, even, integrable function vanishing outside the interval $[-1,1]$ such that $\int_{-1}^{1} W_n^{(i)}(x) dx = 1$, $i = 1, 2$ and moreover satisfying the following equalities:

$$
W_n^{(2)}(M_n^{(2)} \theta) - W_n^{(1)}(M_n^{(1)} \theta) = 0 \quad \forall \theta \in \left[\frac{-1}{M_n^{(1)}}, \frac{1}{M_n^{(1)}}\right].
$$

3. THE ESTIMATION OF THE AMPLITUDE $a_j$ OF THE JUMP AND THE DENSITIES $\varphi_j$

In this section we purpose the following estimator:

$$
\hat{a}_n(x, y) = \frac{b_n^2}{K(0,0)} \sum_{i=1}^{n} \frac{1}{nh_n^2} K\left(\frac{x-x_i}{b_n}, \frac{y-y_i}{b_n}\right)
$$

where $K$ is defined in (3) such that $K(0,0) \neq 0$. 

Theorem 3.1. We have

\[
E(\hat{a}_n'(x, y)) = \begin{cases} 
O(h_n) & \text{if } (x, y) \not\in (w_{1j}, w_{2j}) \quad \forall j \in \{1, 2, \ldots, q\} \\
 a_j' + O(h_n^2) & \text{if } (x, y) = (w_{1j}, w_{2j}) \quad j \in \{1, 2, \ldots, q\}
\end{cases}
\]

\[
\text{Var}(\hat{a}_n'(x, y)) = O\left(\frac{1}{n}\right).
\]

Remark 3.1. This result can be used to prove the presence of jump at point \((x, y)\). Indeed, we calculate the empirical mean of \(\hat{a}_n'(x, y)\) from several samples. If its value is approximatively zero we consider that there not a jump at the point \((x, y)\). If not there exists a jump at \((x, y)\).

In the following theorem we give an asymptotically unbiased and consistent estimate of the density \(\phi_i\).

Let \(\lambda_i\) a real number and \(\lambda_2\) is such that \(\lambda_2 = a_i \lambda_1 + b_i\) where \(i \in \{1, 2, \ldots, q'\}\). We estimate \(\phi_i(\lambda_i)\) by

\[
\hat{\phi}_i(\lambda_i) = \frac{1}{K_2(0)} \sum_{i=1}^{n} \frac{1}{nb_n b_n'} K\left(\frac{\lambda_1 - x_i}{b_n}, \frac{\lambda_2 - y_i}{b_n'}\right)
\]

where \(b_n' \to 0\) and \(\frac{b_n}{b_n'} \to 0\) and \(nb_n' \to \infty\) and \(nb_n^2 b_n' \to \infty\).

Theorem 3.2. We have

\[
E\hat{\phi}_i(\lambda_i) - \phi_i(\lambda_i) = O(h_n) + O\left(\frac{1}{b_n} K\left(\frac{1}{b_n}, \frac{1}{b_n'}\right)\right)
\]

\[
\text{Var}(\hat{\phi}_i(\lambda_i)) = O\left(\frac{1}{nb_n^2 b_n'}\right).
\]

4. PROOFS

4.1. Proof of the theorem 2.1

From (1) we have
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\[ \operatorname{E}(\hat{f}_n(x, y)) = \frac{1}{h_n^2} \int K \left( \frac{x - z_{11}}{h_n}, \frac{y - z_{12}}{h_n} \right) f(z_{11}, z_{12}) dz_{11} dz_{12} + \frac{1}{h_n^2} \sum_{j=1}^{q} a_j' K \left( \frac{x - w_{1j}}{h_n}, \frac{y - w_{2j}}{h_n} \right) + \sum_{j=1}^{q} \frac{1}{h_n^2} \int K \left( \frac{x - v_1, y - a_i v_1 - b_i}{h_n} \right) \phi_i(v_1) dv_1. \]

We note respectively the 3 terms of the last equality by \( A_n, B_n \) and \( C_n \). We know, from the works of (Parzen, 1962), (Rosemblatt, 1965) and (Bosq and Lecoutre, 1987), that \( A_n - f(x, y) = O(b_n^2) \). On the other hand as \((x, y) \neq (w_{j1}, w_{j2})\), we have

\[ B_n = O \left( \frac{1}{h_n^2} K_1 \left( \frac{1}{h_n} \right) K_2 \left( \frac{1}{h_n} \right) \right). \] (8)

Let us now show that \( C_n \) tends to 0. Indeed, we assume that \( x < \frac{y - b_i}{a_i} \) (same arguments in the case where \( x > \frac{y - b_i}{a_i} \)) and we split the integral, in the expression of \( C_n \) as follows:

\[ C_n = \frac{1}{h_n^2} \sum_{i=1}^{q} \int_{-\infty}^{\infty} K_1 \left( \frac{x - v_1}{h_n} \right) K_2 \left( \frac{y - a_i v_1 - b_i}{h_n} \right) \phi_i(v_1) dv_1 + \frac{1}{h_n^2} \sum_{i=1}^{q} \int_{-\infty}^{\infty} K_1 \left( \frac{x - v_1}{h_n} \right) K_2 \left( \frac{y - a_i v_1 - b_i}{h_n} \right) \phi_i(v_1) dv_1 + \frac{1}{h_n^2} \sum_{i=1}^{q} \int_{0}^{\infty} K_1 \left( \frac{x - v_1}{h_n} \right) K_2 \left( \frac{y - a_i v_1 - b_i}{h_n} \right) \phi_i(v_1) dv_1. \]

where \( \varepsilon \) is a nonnegative real sufficiently small for having \( x + \varepsilon < \frac{y - b_i}{a_i} \). We note the five terms of the last equality by \( I_1, I_2, I_3, I_4 \) and \( I_5 \). Since the functions \( K_1 \) and \( K_2 \) are decreasing and even, we can write
\[ I_1 \leq \frac{1}{b_n^2} \sup_{v \in \mathbb{R}, x-\varepsilon} K_1 \left( \frac{x-v}{b_n} \right) \sup_{v \in \mathbb{R}, x+\varepsilon} K_2 \left( \frac{y-a_i v-b_i}{b_n} \right) \int_{-\infty}^{\infty} \varphi_i(v)dv_1. \]

The two ‘sup’ reach values respectively different from \( x \) and from \( \frac{y-b_i}{a_i} \), hence
\[
I_1 = O \left( \frac{1}{b_n^2} K_1 \left( \frac{1}{b_n} \right) K_2 \left( \frac{1}{b_n} \right) \right). \tag{9}
\]
as in above, it is shown that
\[
I_3 = O \left( \frac{1}{b_n^2} K_1 \left( \frac{1}{b_n} \right) K_2 \left( \frac{1}{b_n} \right) \right) \quad \text{and} \quad I_5 = O \left( \frac{1}{b_n^2} K_1 \left( \frac{1}{b_n} \right) K_2 \left( \frac{1}{b_n} \right) \right).
\]

On the other hand for all \( v \) belonging to \([x-\varepsilon, x+\varepsilon]\) we have \( y \neq a_i v - b_i \). Therefore we have
\[
I_2 \leq \frac{1}{b_n^2} \sup_{v \in \mathbb{R}, x-\varepsilon} K_2 \left( \frac{y-a_i v-b_i}{b_n} \right) \int_{-\infty}^{\infty} K_1 \left( \frac{x-v}{b_n} \right) \varphi_i(v)dv_1.
\]

Since \( x \rightarrow \frac{1}{b_n} K_1 \left( \frac{x}{b_n} \right) \) is a kernel, we conclude that \( I_2 = O \left( \frac{1}{b_n} K_2 \left( \frac{1}{b_n} \right) \right) \). In the same manner we increase the expression of \( I_4 \). Thus we obtain
\[
C_n = O \left( \frac{1}{b_n} K_1 \left( \frac{1}{b_n} \right) \right) + O \left( \frac{1}{b_n} K_2 \left( \frac{1}{b_n} \right) \right). \tag{10}
\]

From (1) and (3) we have \( \text{Var} \left( \hat{f}_n(x, y) \right) = H_1 + H_2 + H_3 - \frac{1}{n} \text{E}^2 \left( f_n(x, y) \right), \) where
\[
H_1 = \frac{1}{nb_n^2} \int K^2 \left( \frac{x-z_1}{b_n}, \frac{y-z_2}{b_n} \right) f(z_1, z_2)dz_1dz_2,
\]
\[
H_2 = \frac{1}{nb_n^2} \sum_{j=1}^{a} a_j K^2 \left( \frac{x-w_{1j}}{b_n}, \frac{y-w_{2j}}{b_n} \right),
\]
\[
H_3 = \frac{1}{nb_n^2} \sum_{i=1}^{q} \sum_{j=1}^{q_i} K^2 \left( \frac{x-u}{b_n}, \frac{y-a_i u-b_i}{b_n} \right) \varphi_i(u)du.
\]

putting \( x-z_1 = b_n t_1 \) and \( x-z_2 = b_n t_2 \) in the integral of \( H_1 \), we obtain
\[ H_1 = \frac{1}{nb_n^2} \int K^2(t_1, t_2) f(t_1 b_n - x, t_2 b_n - y) dt_1 dt_2 \]

From the theorem of the finite increments, we have
\[ H_1 \leq \frac{1}{nb_n^2} \int K^2(t_1, t_2) \max(f') \|(t_1 b_n, t_2 b_n)\| dt_1 dt_2 \]
\[ + \frac{1}{nb_n^2} \int K^2(t_1, t_2) f(\infty, y) dt_1 dt_2 \]

Thus, we obtain \( H_1 = O \left( \frac{1}{nb_n^2} \right) + O \left( \frac{f(\infty, y)}{nb_n^2} \int K^2 \right) \). On the other hand as \( x \neq w_{1j} \) and \( y \neq w_{2j} \), we have \( H_2 = O \left( \frac{1}{nb_n^2} K^2 \left( \frac{1}{b_n}, \frac{1}{b_n} \right) \right) \).

We write \( H_3 = \sum_{i=1}^{g'} P_i \) and we split this integral as follows:
\[ P_i = \frac{1}{nb_n^4} \left[ \int_{-\infty}^{\infty} + \int_{-\infty}^{\infty} + \int_{-\infty}^{\infty} + \int_{-\infty}^{\infty} + \int_{-\infty}^{\infty} \right] \]

where \( \epsilon \) is a nonnegative real number satisfying the following inequality:
\( x + \epsilon < \frac{y - b_i}{a_i} - \epsilon \). We note respectively the five integrals of \( P_i \) by \( P_{i2}, P_{i3}, P_{i4}, \) and \( P_{i5} \). Similar to the proof of the equality (9) we have:
\[ P_{i1} = P_{i3} = P_{i5} = O \left( \frac{1}{nb_n^4} K_1^2 \left( \frac{1}{b_n} \right) K_2^2 \left( \frac{1}{b_n} \right) \right) \]. The amount \( P_{i2} \) is bounded by
\[ \frac{1}{nb_n^3} \sup_{x \in [\infty, x + \epsilon]} K_2^2 \left( \frac{y - a_i u - b_i}{b_n} \right) \sup(K_i) \int_{-\infty}^{\infty} \frac{1}{b_n} K_i \left( \frac{x - u}{b_n} \right) \varphi_i(u) du \] since \( K_i \) is a kernel function, we then have
\[ P_{i2} = O \left( \frac{1}{nb_n^3} K_1^2 \left( \frac{1}{b_n} \right) \right) \]. (11)

In the same manner, we increase the expression of \( P_{i4} \) and we obtain
\[ P_{i4} = O \left( \frac{1}{nb_n^3} K_i^2 \left( \frac{1}{b_n^2} \right) \right). \]  

(12)

Consequently

\[ P_i = O \left( \frac{1}{nb_n^3} K_1^2 \left( \frac{1}{b_n^2} \right) \right) + O \left( \frac{1}{nb_n^3} K_2^2 \left( \frac{1}{b_n^2} \right) \right). \]  

(13)

Thus we deduce the equality (5).

4.2. Proof of the theorem 2.2

For a large \( n \), we have

\[ \mathbb{E}[\tilde{g}_n(x, y)] - f(x, y) = \int_{\mathbb{R}^2} S_n(x - u_1) R_n(y - u_2)(\mathbb{E}[\tilde{f}_n(u_1, u_2)] - f(x, y)) d\nu_1 d\nu_2. \]

Split this integral to 9 integrals as follows:

\[
\begin{align*}
\mathbb{E}[\tilde{g}_n(x, y)] - f(x, y) &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} \\
&+ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-\infty}^{1} \int_{-\infty}^{1} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} .
\end{align*}
\]

We note these integrals: \( E_1, E_2, E_3, E_4, E_5, E_6, E_7, E_8 \) and \( E_9 \). From (11) we get that \( E_2, E_4, E_5, E_6 \) and \( E_8 \) are null. Let us show that \( E_1, E_3, E_7, \) and \( E_9 \) tend to 0. Indeed, by putting \( v_1 = M_n^{(2)}(x - u_1) \) and \( v_2 = L_n^{(2)}(y - u_2) \) in the integral \( E_1 \), and using the fact that \( W^{(i)} \) is vanishing outside the interval \([-1,1]\), we obtain

\[
E_1 = \frac{1}{1 - \frac{M_n^{(2)}}{M_n^{(1)}}} \left[ \frac{L_n^{(2)}}{L_n^{(1)}} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{M_n^{(1)}} \frac{1}{L_n^{(1)}} W^{(2)}(v_1) W^{(4)}(v_2) \times 
\left[ \mathbb{E}[\tilde{f}_n(x - \frac{v_1}{M_n^{(2)}}, y - \frac{v_2}{L_n^{(2)})}) - f(x, y) \right] d\nu_1 d\nu_2 .
\]
In the same way, by using the fact that $W^{(i)}$ is even, we get the followings:

$$E_3 = \frac{1}{\left(1 - \frac{M_n^{(2)}}{M_n^{(1)}}\right)\left(1 - \frac{L_n^{(2)}}{L_n^{(1)}}\right)} \left[ \int_{L_n^{(1)}}^{L_n^{(2)}} W^{(2)}(v_1)W^{(4)}(v_2) \times \left(\hat{f}_n\left(\nu + \frac{\nu_1}{M_n^{(2)}}, y + \frac{\nu_2}{L_n^{(2)}}\right) - f(\nu, y)\right) dv_1dv_2. \right]$$

$$E_7 = \frac{1}{\left(1 - \frac{M_n^{(2)}}{M_n^{(1)}}\right)\left(1 - \frac{L_n^{(2)}}{L_n^{(1)}}\right)} \left[ \int_{L_n^{(1)}}^{L_n^{(2)}} W^{(2)}(v_1)W^{(4)}(v_2) \times \left(\hat{f}_n\left(\nu + \frac{\nu_1}{M_n^{(2)}}, y + \frac{\nu_2}{L_n^{(2)}}\right) - f(\nu, y)\right) dv_1dv_2. \right]$$

$$E_9 = \frac{1}{\left(1 - \frac{M_n^{(2)}}{M_n^{(1)}}\right)\left(1 - \frac{L_n^{(2)}}{L_n^{(1)}}\right)} \left[ \int_{L_n^{(1)}}^{L_n^{(2)}} W^{(2)}(v_1)W^{(4)}(v_2) \times \left(\hat{f}_n\left(\nu + \frac{\nu_1}{M_n^{(2)}}, y + \frac{\nu_2}{L_n^{(2)}}\right) - f(\nu, y)\right) dv_1dv_2. \right]$$

We group all expressions in the form noted $E'$:

$$E' = \frac{1}{\left(1 - \frac{M_n^{(2)}}{M_n^{(1)}}\right)\left(1 - \frac{L_n^{(2)}}{L_n^{(1)}}\right)} \left[ \int_{L_n^{(1)}}^{L_n^{(2)}} W^{(2)}(v_1)W^{(4)}(v_2) \times \left(\hat{f}_n\left(\nu + \frac{\nu_1}{M_n^{(2)}}, y + \frac{\nu_2}{L_n^{(2)}}\right) - f(\nu, y)\right) dv_1dv_2. \right]$$

Let us now show that $E'$ tends to 0, indeed we can write

$$\hat{E}_n\left(\nu + \frac{\nu_1}{M_n^{(2)}}, y + \frac{\nu_2}{L_n^{(2)}}\right) - f(\nu, y) = R'_n + S'_n + D'_n$$

where

$$R'_n = \frac{1}{b_n^2} \int K \left(\frac{\nu + \frac{\nu_1}{M_n^{(2)}} - \zeta_1}{b_n}, \frac{\nu + \frac{\nu_2}{L_n^{(2)}} - \zeta_2}{b_n}\right) f(\zeta_1, \zeta_2)d\zeta_1d\zeta_2 - f(\nu, y)$$
\[ S'_n = \frac{1}{b_n^2} \sum_{j=1}^{q'} a'_j K \left( \frac{x \pm \frac{v_1}{M_n^{(2)}} - w_{1j}}{b_n}, \frac{y \pm \frac{v_2}{L_n^{(2)}} - w_{2j}}{b_n} \right) \]

\[ D'_n = \frac{1}{b_n^2} \sum_{j=1}^{q'} \left( K \left( \frac{x \pm \frac{v_1}{M_n^{(2)}} - u_1}{b_n}, \frac{y \pm \frac{v_2}{L_n^{(2)}} - a, u_1 - b_1}{b_n} \right) \varphi_2(\nu_1) d\nu_1. \right) \]

Since \( f \) is uniformly continuous, \( R_n \) tends to zero uniformly in \( \nu_1, \nu_2 \) of \([-1,1]\). The rate of convergence is \( O(b_n^2) \) see (Bosq and Lecoutre 1987).

\[ S'_n = \frac{1}{b_n^2} \sum_{j=1}^{q'} a'_j K_1 \left( \frac{x \pm \frac{v_1}{M_n^{(2)}} - w_{1j}}{b_n} \right) K_2 \left( \frac{y \pm \frac{v_2}{L_n^{(2)}} - w_{2j}}{b_n} \right) \]

We distinguish the four following cases:

1) If \((x, y) = (w_{1j}, w_{2j})\)

Since \( \frac{1}{M_n^{(1)}} \leq \frac{v_1}{M_n^{(2)}} \leq \frac{1}{M_n^{(2)}} \) and \( \frac{1}{L_n^{(1)}} \leq \frac{v_2}{L_n^{(2)}} \leq \frac{1}{L_n^{(2)}} \). As \( K_1 \) and \( K_2 \) are decreasing functions, we obtain

\[ S'_n = O \left( \frac{1}{b_n^2} K_1 \left( \frac{1}{b_n M_n^{(1)}} \right) K_2 \left( \frac{1}{b_n L_n^{(1)}} \right) \right). \]

2) If \( x \neq w_{1j} \) and \( y \neq w_{2j} \), it is clear that \( S'_n = O \left( \frac{1}{b_n^2} K_1 \left( \frac{1}{b_n} \right) K_2 \left( \frac{1}{b_n} \right) \right). \)

3) If \( x = w_{1j} \) and \( y \neq w_{2j} \), it is clear that \( S'_n = O \left( \frac{1}{b_n^2} K_1 \left( \frac{1}{b_n} \right) K_2 \left( \frac{1}{b_n} \right) \right). \)

4) If \( x \neq w_{1j} \) and \( y = w_{2j} \), we get \( S'_n = O \left( \frac{1}{b_n^2} K_1 \left( \frac{1}{b_n} \right) K_2 \left( \frac{1}{b_n} \right) \right). \)

On the other hand, the expression \( D'_n \) can be written as the sum of \( D_n \) where \( D_n \) is defined as
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\[ D_{ni} = \frac{1}{b_n^2} \int K \left( \frac{x \pm \frac{\mu_1}{M_n^{(2)}} - u_1}{b_n}, \frac{y \pm \frac{\mu_2}{L_n^{(2)}} - a_i u_1 - b_i}{b_n} \right) \varphi_i(u_1)du_1. \]

a) If \( y \neq a_i x + b_i \) from the equality (10) we get:

\[ D_{ni} = O \left( \frac{1}{b_n^2} K_1 \left( \frac{1}{b_n} \right) \right) + O \left( \frac{1}{b_n^2} K_2 \left( \frac{1}{b_n} \right) \right). \]

b) If \( y = a_i x + b_i \) we have

\[ D_{ni} = \frac{1}{b_n^2} \int K_1 \left( \frac{x \pm \frac{\mu_1}{M_n^{(2)}} - u_1}{b_n} \right) K_2 \left( \frac{\pm \frac{\mu_2}{L_n^{(2)}} + a_i (x - u_1)}{b_n} \right) \varphi_i(u_1)du_1 \]

\[ = \frac{1}{b_n^2} \int K_1 \left( \frac{t \pm \frac{\mu_1}{M_n^{(2)}}}{b_n} \right) K_2 \left( \frac{\pm \frac{\mu_2}{L_n^{(2)}} + a_i t}{b_n} \right) \varphi_i(x - t)dt \]

- If \( a_i = 0 \), we have \( D_{ni} = O \left( \frac{1}{b_n^2} K_2 \left( \frac{1}{L_n^{(1)} b_n} \right) \right). \)

- Let us show that for \( a_i \neq 0 \) when \( n \) is large, the numerators of \( K_1 \) and \( K_2 \) are not vanishing at same value \( t \). Indeed we assume that there is a real number \( t \) such that \( t = \pm \frac{\mu_1}{M_n^{(2)}} \) and \( t = \pm \frac{\mu_2}{a_i L_n^{(2)}} \), therefore \( \frac{L_n^{(2)}}{M_n^{(2)}} = \frac{\pm \frac{\mu_2}{a_i \mu_1}}{a_i \mu_1} \). Since \( L_n^{(2)}, M_n^{(2)} \), \( \mu_2 \) and \( \mu_1 \) are nonnegative, the last equality becomes \( \frac{L_n^{(2)}}{M_n^{(2)}} = \frac{\mu_2}{a_i \mu_1} \). We choose \( M_n^{(2)} \) and \( L_n^{(1)} \) such that \( M_n^{(2)} > a_i L_n^{(1)} \). Since \( \frac{L_n^{(2)}}{M_n^{(2)}} < \frac{\mu_2}{a_i \mu_1} < 1 \) and \( \frac{M_n^{(2)}}{M_n^{(1)}} < \frac{\mu_1}{\mu_2} < 1 \), we get that \( \frac{L_n^{(2)}}{a_i L_n^{(1)}} < \frac{M_n^{(1)}}{M_n^{(2)}} \) and therefore \( \frac{L_n^{(2)}}{a_i L_n^{(1)}} < \frac{L_n^{(2)}}{M_n^{(2)}} \) contradicts with the fact that \( M_n^{(2)} > a_i L_n^{(1)} \).
Without losing the generality, we assume that $\pm \frac{\nu_1}{M_n^{(2)}} < \pm \frac{\nu_2}{a_n L_n^{(2)}}$. We can split the integral of $D_n$ as follows:

$$
D_n = \frac{1}{b_n^2} \int_{-\infty}^{\infty} \left[ \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} K_1 \left( \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} \right) \left( \frac{\pm \frac{\nu_2}{L_n^{(2)}} + a_n t}{b_n} \right) \right] \phi(t + \infty) dt 
+ \frac{1}{b_n^2} \int_{-\infty}^{\infty} \left[ \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} K_1 \left( \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} \right) \left( \frac{\pm \frac{\nu_2}{L_n^{(2)}} + a_n t}{b_n} \right) \right] \phi(t + \infty) dt 
+ \frac{1}{b_n^2} \int_{-\infty}^{\infty} \left[ \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} K_1 \left( \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} \right) \left( \frac{\pm \frac{\nu_2}{L_n^{(2)}} + a_n t}{b_n} \right) \right] \phi(t + \infty) dt 
+ \frac{1}{b_n^2} \int_{-\infty}^{\infty} \left[ \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} K_1 \left( \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} \right) \left( \frac{\pm \frac{\nu_2}{L_n^{(2)}} + a_n t}{b_n} \right) \right] \phi(t + \infty) dt 
+ \frac{1}{b_n^2} \int_{-\infty}^{\infty} \left[ \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} K_1 \left( \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} \right) \left( \frac{\pm \frac{\nu_2}{L_n^{(2)}} + a_n t}{b_n} \right) \right] \phi(t + \infty) dt
$$

$$
D_n = Z_1 + Z_2 + Z_3 + Z_4 + Z_5
$$

where $\eta$ is a nonnegative real number satisfying $\pm \frac{\nu_1}{M_n^{(2)}} - \eta < \pm \frac{\nu_2}{a_n L_n^{(2)}} - \eta$. In the first integral the numerators of $K_1$ and $K_2$, are not vanishing. $K_1$ and $K_2$ are continuous, decreasing, even functions. Thus $Z_1$ is bounded by

$$
\left( \frac{1}{b_n^2} \right) \sup_{t \in [0, \pm \frac{\nu_1}{M_n^{(2)}}]} \left[ \frac{\pm \frac{\nu_1}{M_n^{(2)}} - t}{b_n} \right] \int_{-\infty}^{\pm \frac{\nu_1}{M_n^{(2)}}} \phi(t + \infty) dt
$$

which is
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In the same way we show that $Z_3$ and $Z_5$ have the same rate: $O\left(\frac{1}{b_n^2} K_1 \left(\frac{1}{b_n} \right) K_2 \left(\frac{1}{b_n} \right)\right)$.

In the second integral, since the numerator of $K_2$ is not vanishing, we increase $K_2$ as follows:

$$Z_2 \leq \left(\frac{1}{b_n^2}\right) \sup_{t \in \left[\frac{n_1}{M^{(2)}_n} - \eta, \frac{n_1}{M^{(2)}_n} + \eta\right]} K_2 \left(\frac{\pm \frac{\eta}{M^{(2)}_n} + \alpha_n t}{b_n}\right) \int_{\left[\frac{n_1}{M^{(2)}_n} - \eta, \frac{n_1}{M^{(2)}_n} + \eta\right]} K_1 \left(\frac{\pm \frac{\eta}{M^{(2)}_n} - t}{b_n}\right) \varphi_i(t + \infty)dt.$$

As $K_1$ is a kernel, $\varphi_i$ is uniformly continuous, we obtain

$$Z_2 = O\left(\frac{1}{b_n^2} K_2 \left(\frac{1}{b_n} \right)\right) .$$

In the same manner it is shown that:

$$Z_4 = O\left(\frac{1}{b_n^2} K_1 \left(\frac{1}{b_n} \right)\right) .$$

Thus we obtain

$$D_n = O\left(\frac{1}{b_n^2} K_1 \left(\frac{1}{b_n} \right)\right) + O\left(\frac{1}{b_n^2} K_2 \left(\frac{1}{b_n} \right)\right) .$$

(15)

4.3. Proof of the theorem 2.3

By using the same arguments used to show the equality (14); it is easily shown that:

$$\text{Var}(\hat{g}_n(x, y)) = Z_n E \left(\sum_{k, k'=1}^{2} J(k, k') - E(J(k, k'))\right)^2 ,$$

where $Z_n = \frac{1}{\left(1 - \frac{M^{(2)}_n}{M^{(1)}_n}\right)^2} \frac{1}{\left(1 - \frac{L^{(2)}_n}{L^{(1)}_n}\right)^2}$ and

$$J(k, k') = \int_{\left[\frac{x^{(2)}_M}{M^{(1)}_n}\right]}^{x} \int_{\left[\frac{x^{(2)}_L}{L^{(1)}_n}\right]}^{y} W^{(2)}(\nu_1)W^{(4)}(\nu_2) \hat{f}_n \left(x + (-1)^k \frac{\nu_1}{M^{(2)}_n}, y + (-1)^k \frac{\nu_2}{L^{(2)}_n}\right) dv_1 dv_2 .$$

Therefore
\[ \text{Var}(\widehat{g}_n(x, y)) = Z_n \sum_{k,k',p,p'=1}^2 \left\{ \Psi^{(2)}(\nu_1)\Psi^{(4)}(\nu_2)\Psi^{(2)}(\nu_{1}')\Psi^{(4)}(\nu_{2}')C(\nu)dv \right\} \]

where \( \nu = (\nu_1, \nu_2, \nu_{1}', \nu_{2}') \), \( d_n = \left[ \left( \frac{M_n^{(2)}}{M_n^{(1)}}, 1 \right) \times \left[ \frac{I_n^{(2)}}{I_n^{(1)}}, 1 \right] \right]^2 \) and

\[ C(\nu) = \text{Cov} \left( \widehat{f}_n \left[ \nu + (-1)^k \frac{\nu_1}{M_n^{(2)}}, y + (-1)^k \frac{\nu_2}{L_n^{(2)}} \right], \widehat{f}_n \left[ \nu - (-1)^k \frac{\nu_1}{M_n^{(2)}}, y - (-1)^k \frac{\nu_2}{L_n^{(2)}} \right] \right). \]

From Cauchy-Schwartz inequality, we have

\[ C(\nu) \leq \left( \text{Var} \widehat{f}_n \left( \nu + (-1)^k \frac{\nu_1}{M_n^{(2)}}, y + (-1)^k \frac{\nu_2}{L_n^{(2)}} \right) \right)^{1/2} \times \left( \text{Var} \widehat{f}_n \left( \nu - (-1)^k \frac{\nu_1}{M_n^{(2)}}, y - (-1)^k \frac{\nu_2}{L_n^{(2)}} \right) \right)^{1/2}. \]

It is easy to show that

\[ \text{Var} \widehat{f}_n \left( \nu \pm \frac{\nu_1}{M_n^{(2)}}, y \pm \frac{\nu_2}{L_n^{(2)}} \right) = \frac{1}{n^2b_n^4} \sum_{i=1}^n \mathbb{E} \left[ K^2 \left( \frac{\nu \pm \frac{\nu_1}{M_n^{(2)}} - \nu_i}{b_n}, \frac{y \pm \frac{\nu_2}{L_n^{(2)}} - y_i}{b_n} \right) \right] \]

\[ - \frac{1}{n} \mathbb{E}^2 \left( \widehat{f}_n \left( \nu \pm \frac{\nu_1}{M_n^{(2)}}, y \pm \frac{\nu_2}{L_n^{(2)}} \right) \right) \]

\[ = H_1 + H_2 + H_3 - \frac{1}{n} \mathbb{E}^2 \left( \widehat{f}_n \left( \nu \pm \frac{\nu_1}{M_n^{(2)}}, y \pm \frac{\nu_2}{L_n^{(2)}} \right) \right) \]

where \( H_j \) are defined by:

\[ H_1 = \frac{1}{nb_n^2} \int K^2 \left( \frac{\nu \pm \frac{\nu_1}{M_n^{(2)}} - \zeta_1}{b_n}, \frac{y \pm \frac{\nu_2}{L_n^{(2)}} - \zeta_2}{b_n} \right) \] \( f(\zeta_1, \zeta_2) \) \( d\zeta_1 d\zeta_2 \)
\[ H_2 = \frac{1}{nb_n^4} \sum_{j=1}^{q'} a_j K^2 \left( \frac{\varphi_j(u)}{b_n}, \frac{\varphi_j(u)}{b_n} \right) \]

\[ H_3 = \frac{1}{nb_n^4} \sum_{i=1}^{q'} K^2 \left( \frac{x + \frac{v_1}{M_n^{(2)}} - \varphi_j(u)}{b_n}, \frac{y + \frac{v_2}{L_n^{(2)}} - a, \varphi_j(u)}{b_n} \right) \varphi_j(u) du. \]

Putting \( x + \frac{v_1}{M_n^{(2)}} - \varphi_1 = b_n \varphi_1 \) and \( y + \frac{v_2}{L_n^{(2)}} - \varphi_2 = b_n \varphi_2 \), in the integral of \( H_1 \), we obtain

\[ H_1 = \frac{1}{nb_n^2} \int K^2(t_1, t_2) f(t_1 b_n - x + \frac{v_1}{M_n^{(2)}}, t_2 b_n - y + \frac{v_2}{L_n^{(2)}}) dt_1 dt_2. \]

From the theorem of the finite increments, we have

\[ H_1 \leq \frac{1}{nb_n^2} \int K^2(t_1, t_2) \max(f^+) \| (t_1 b_n, t_2 b_n) \| dt_1 dt_2 + \frac{1}{nb_n^2} \int K^2(t_1, t_2) f\left( \frac{v_1}{M_n^{(2)}}, \frac{v_2}{L_n^{(2)}} \right) dt_1 dt_2. \]

Thus we obtain \( H_1 = O\left( \frac{1}{nb_n^2} \right) + O\left( \frac{f(\varphi_1, \varphi_2)}{nb_n^2} \int \int K^2 \right) \).

For \( H_2 \) we distinguish four cases:

a) If \((\varphi_1, \varphi_2) = (w_{1j}, w_{2j})\), we obtain \( H_2 = O\left( \frac{1}{nb_n^4} K^2 \left( \frac{1}{M_n^{(2)} b_n}, \frac{1}{L_n^{(2)} b_n} \right) \right) \).

b) If \( \varphi_1 = w_{1j} \) and \( \varphi_2 \neq w_{2j} \), it is easy to show that \( H_2 = O\left( \frac{1}{nb_n^4} K^2 \left( \frac{1}{M_n^{(2)} b_n}, \frac{1}{b_n} \right) \right) \).

c) If \( \varphi_1 \neq w_{1j} \) and \( \varphi_2 = w_{2j} \), we easily obtain \( H_2 = O\left( \frac{1}{nb_n^4} K^2 \left( \frac{1}{b_n}, \frac{1}{L_n^{(2)} b_n} \right) \right) \).

d) If \( \varphi_1 \neq w_{1j} \) and \( \varphi_2 \neq w_{2j} \), it is clear that \( H_2 = O\left( \frac{1}{nb_n^4} K^2 \left( \frac{1}{b_n}, \frac{1}{b_n} \right) \right) \).

On the other hand, we note \( H_3 = \sum_{i=1}^{q'} G_i \) where
\[ G_i = \frac{1}{n b_n^4} \int K_1^2 \left( \frac{x \pm \frac{v_1}{M_n^{(2)}} - u}{b_n} \right) K_2^2 \left( \frac{y \pm \frac{v_2}{M_n^{(2)}} - a_i u - b_i}{b_n} \right) \varphi_i(u)du. \]

Distinguish the two following cases:

1) If \( y \neq a_i x + b_i \) from (10), we have

\[ G_i = O \left( \frac{1}{n b_n^3} K_1^2 \left( \frac{1}{b_n} \right) \right) + O \left( \frac{1}{n b_n^3} K_2^2 \left( \frac{1}{b_n} \right) \right). \]

2) If \( y = a_i x + b_i \), we get the following:

\[ G_i = \frac{1}{n b_n^4} \int K_1^2 \left( \frac{x \pm \frac{v_1}{M_n^{(2)}} - u}{b_n} \right) K_2^2 \left( \frac{\pm \frac{v_2}{M_n^{(2)}} - a_i (x - u)}{b_n} \right) \varphi_i(u)du. \]

By a similar work used to show (15), namely splitting the integral to 5 integrals under the neighbourhoods of the points where the numerators of \( K_1 \) and \( K_2 \) are respectively vanishing and the remaining points, we get

\[ G_i = O \left( \frac{1}{n b_n^3} K_1^2 \left( \frac{1}{b_n} \right) \right) + O \left( \frac{1}{n b_n^3} K_2^2 \left( \frac{1}{b_n} \right) \right). \]

Thus we conclude the result of this theorem.

4.4. Proof of the theorem 3.1

From (1) we have

\[ \mathbb{E}(a_n(x, y)) = \frac{1}{K(0,0)} \int \int K \left( \frac{x - z_1, y - z_2}{b_n} \right) f(z_1, z_2) dz_1 dz_2 \]

\[ + \frac{1}{K(0,0)} \sum_{j=1}^{q} a_j K \left( \frac{x - w_{1j}, y - w_{2j}}{b_n} \right) \]

\[ + \frac{1}{K(0,0)} \sum_{j=1}^{q'} \int K \left( \frac{x - v_1, y - a_i v_1 - b_i}{b_n} \right) \varphi_i(v_1) dv_1 \]

\[ = A_n + B_n + C_n \]
As in the proof of theorem 2.1, we have

\[
A'_n = \begin{cases} 
\frac{b_n^2}{K(0,0)} f(x, y) + O\left(\frac{b_n^4}{K(0,0)}\right) & \text{if } (x, y) = (w_{1j}, w_{2j}) \\
O(b_n^2) & \text{if } (x, y) \neq (w_{1j}, w_{2j}). 
\end{cases}
\]

On the other hand, if \((x, y) \neq (w_{1j}, w_{2j})\) we have from (8),

\[
B'_n = O\left(K_1\left(\frac{1}{b_n}\right)K_2\left(\frac{1}{b_n}\right)\right).
\]

If \((x, y) = (w_{1j}, w_{2j})\) we obtain

\[
B'_n = a'_j + \sum_{k \neq j}^n \left[K_1\left(\frac{w_{1j} - w_{1k}}{b_n}\right)K_2\left(\frac{w_{2j} - w_{2k}}{b_n}\right)\right].
\]

For the term \(C'_n\) we distinguish two cases: if \((x, y) = (w_{1j}, w_{2j})\), therefore \(y \neq a_i x + b_i\) for all \(i = 1, 2, \ldots, q'\), from (10) we have

\[
C'_n = O\left(b_n K_1\left(\frac{1}{b_n}\right)\right) + O\left(b_n K_2\left(\frac{1}{b_n}\right)\right).
\]

If \(y = a_i x + b_i\), we obtain

\[
C'_n \leq \frac{1}{K(0,0)} b_n \sup(K_2) \sum_{i=1}^{q'} \int \frac{1}{b_n} K_1\left(\frac{x - v_i}{b_n}\right) \varphi_i(v_i) dv_i
\]

Thus

\[
C'_n = O(b_n).
\]

Thus the result of this theorem follows.

For showing that the variance tends to zero, we use (16) we obtain
\[
\text{Var}(\widehat{a}_n(x, y)) = \frac{b_n^4}{K^2(0, 0)} \text{Var}\left(\frac{1}{nb_n^2}K\left(\frac{x-x_i}{b_n}, \frac{y-y_i}{b_n}\right)\right)
\]
\[
= \frac{b_n^4}{K^2(0, 0)} \left(H_1 + H_2 + H_3 - \frac{1}{n} E^2 f_n(x, y)\right)
\]

where
\[
H_1 = \frac{1}{nb_n^2} \int K^2\left(\frac{x-z_1}{b_n}, \frac{y-z_2}{b_n}\right) f(z_1, z_2) dz_1 dz_2,
\]
\[
H_2 = \frac{1}{nb_n^2} \sum_{j=1}^q a_j K^2\left(\frac{x-w_{1j}}{b_n}, \frac{y-w_{2j}}{b_n}\right),
\]
\[
H_3 = \frac{1}{nb_n^2} \sum_{j=1}^q K^2\left(\frac{x-u_j}{b_n}, \frac{y-a_j u_j - b_j}{b_n}\right) \varphi_j(u) du.
\]

It is easy to see that
\[
\frac{b_n^4}{K^2(0, 0)} H_1 = O\left(\frac{b_n^3}{n}\right) + O\left(\frac{b_n^2}{n}\right) f(x, y) \int K^2
\]
\[
\frac{b_n^4}{K^2(0, 0)} H_2 = \begin{cases} 
O\left(\frac{b_n^2}{nK_1}\right) + O\left(\frac{b_n}{nK_2}\right) & \text{if } (x, y) = (w_{1j}, w_{2j}) \\
O\left(\frac{1}{n}\right) & \text{if } (x, y) \neq (w_{1j}, w_{2j})
\end{cases}
\]

Since \(K_1\) and \(K_2\) are bounded functions, we have
\[
\frac{b_n^4}{K^2(0, 0)} H_3 = \begin{cases} 
O\left(\frac{1}{nK_1}\right) K_2\left(\frac{1}{b_n}\right) & \text{if } (x, y) \neq (w_{1j}, w_{2j}) \\
O\left(\frac{1}{n}\right) + O\left(\frac{1}{nK_1}\right) K_2^2\left(\frac{1}{b_n}\right) & \text{if } (x, y) = (w_{1j}, w_{2j})
\end{cases}
\]

Thus the result follows.

4.5. Proof of the theorem 3.2

Let \(\lambda_1\) a real number and \(\lambda_2\) is such \(\lambda_2 = a_i \lambda_1 + b_i\) where \(i \in 1, 2, \ldots, q'\).
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\[ \hat{\varphi}_i(\lambda_i) = \frac{1}{n} \sum_{j=1}^{n} \frac{1}{b_n} K_i \left( \frac{\lambda_i - x_i}{b_n}, \frac{\lambda_i - y_i}{b_n} \right) \]

\[ E(\hat{\varphi}_i(\lambda_i)) = \frac{1}{K_2(0)} \int \frac{1}{b_n} K_1 \left( \frac{\lambda_i - z_1}{b_n} \right) K_2 \left( \frac{\lambda_i - z_2}{b_n} \right) f(z_1, z_2) d\lambda_1 d\lambda_2 \]

\[ + \frac{1}{K_2(0)} \sum_{j=1}^{q} \frac{1}{b_n} a_{i,j} K \left( \frac{\lambda_i - v_1}{b_n}, \frac{\lambda_i - v_2}{b_n} \right) \]

\[ + \frac{1}{K_2(0)} \sum_{j=1}^{q} \int \frac{1}{b_n} K \left( \frac{\lambda_i - v_1}{b_n}, \frac{\lambda_i - v_2}{b_n} \right) \varphi_i(v_1) dv_1 \]

\[ = A''_n + B''_n + C''_n \]

It is easy to see

\[ A''_n = O(b_n) \]

\[ B''_n = O \left( \frac{1}{b_n} K_1 \left( \frac{1}{b_n} \right) K_2 \left( \frac{1}{b_n'} \right) \right) \]

\[ C''_n = \frac{1}{K_2(0)} \sum_{j=1}^{q} \int \frac{1}{b_n} K \left( \frac{\lambda_i - v_1}{b_n}, \frac{\lambda_i - v_1}{b_n} \right) \varphi_i(v_1) dv_1 \]

Putting \( \frac{\lambda_i - v_1}{b_n} = v \), we have

\[ C''_n = \frac{1}{K_2(0)} \sum_{j=1}^{q} \int K_1(v) K_2 \left( \frac{a_{i,j} b_n}{b_n'} \right) \varphi_i(\lambda_i - v b_n) dv \]

Using the theorem of dominated convergence the result of theorem follows.

Let us show that the estimate is consistent

\[ \operatorname{Var}(\hat{\varphi}_i(\lambda_i)) = \frac{1}{K_2^2(0)} \left( H''_1 + H''_2 + H''_3 - \frac{1}{n} \operatorname{E}^2(\varphi_i(\lambda_i)) \right) \]

where

\[ H''_1 = \frac{1}{n b_n^2 b_n'} \int K^2 \left( \frac{\lambda_i - z_1}{b_n}, \frac{\lambda_i - z_2}{b_n} \right) f(z_1, z_2) d\lambda_1 d\lambda_2 \]
\[ H''_2 = \frac{1}{nb_n^2 b'_n} \sum_{j=1}^q a'_j K^2 \left( \frac{\lambda_1 - w_{1j}}{b_n}, \frac{\lambda_2 - w_{2j}}{b'_n} \right) \]

\[ H''_3 = \frac{1}{nb_n^2 b'_n} \sum_{i=1}^{q'} \int K^2 \left( \frac{\lambda_1 - u}{b_n}, \frac{a_i (\lambda_1 - u)}{b'_n} \right) \varphi_i(u) du. \]

Putting \( \lambda_1 - \zeta_1 = b_n t_1 \) and \( \lambda_2 - \zeta_2 = b'_n t_2 \) in the integral of \( H''_1 \), we obtain

\[ H''_1 = \frac{1}{nb_n b'_n} \int K^2(t_1, t_2) f(t_1 b_n - x, t_2 b'_n - y) dt_1 dt_2. \]

From the theorem of the finite increments, we have

\[ H''_1 \leq \frac{1}{nb_n b'_n} \int K^2(t_1, t_2) \max(|f'|) |(t_1 b_n, t_2 b'_n)| dt_1 dt_2 + \frac{1}{nb_n b'_n} \int K^2(t_1, t_2) f(\infty, y) dt_1 dt_2. \]

Thus, as \( \frac{b_n}{b'_n} \to 0 \), we obtain

\[ H''_1 = O \left( \frac{1}{nb_n} \right) + O \left( \frac{f(\infty, y)}{nb_n b'_n} \int K^2 \right). \]

On the other hand as \( \lambda_1 \neq w_{1j} \) and \( \lambda_2 \neq w_{2j} \), we have

\[ H''_2 = O \left( \frac{1}{nb_n^2 b'_n} K^2 \left( \frac{1}{b_n}, \frac{1}{b'_n} \right) \right). \]

Putting \( \frac{\lambda_1 - u}{b_n} = \nu \), we write

\[ H''_3 = \frac{1}{b_n^2 b'_n} \int K^2(\nu) K^2 \left( a_i \nu \frac{b_n}{b'_n} \right) \varphi_i(\lambda_1 - \nu b_n) d\nu. \]

Therefore

\[ H''_3 = O \left( \frac{1}{nb_n^2 b'_n} \right). \]

Thus the result follows.

5. SIMULATION

We consider the univariate case. Let \( X \) be a random variable with measure:

\[ du = f(\infty) d\alpha + a_1 \delta_{\lambda_1} + a_2 \delta_{\lambda_2} \]
For the simulation we take $f$ the density of the stand Gaussian random variable and we choose $\lambda_1 = -2$ and $\lambda_2 = 2$, this choice is arbitrary.

For having a sample $(x_1, x_2, ..., x_{1000})$ of the random variable $X$, we generate a sample $(u_1, u_2, ..., u_{1000})$ uniformly distributed over the interval $(0,1)$ and a sample $(y_1, y_2, ..., y_{1000})$ of the gaussian variable and for all $1 \leq i \leq 1000$ we test if $b_1 < u_i < b_2$ we take $x_i = \lambda_1$ and if $b_2 < u_i < b_3$, we take $x_i = \lambda_2$ otherwise we take $x_i = y_i$ with $b_1 = 0.5$, $b_2 = 0.55$ and $b_3 = 0.6$. The choice of the values of the parameters $b_1$, $b_2$ and $b_3$ influence only on the amplitudes $a_1$ and $a_2$. Since we take $b_2 - b_1 = b_3 - b_1$, the amplitudes have approximatively identical values.

We calculate the estimator, $\hat{f}_n(x)$, defined in the section 2.3, with $K(x) = \frac{1}{\sqrt{2\pi}} \exp\left\{-\frac{x^2}{2}\right\}$, $b_u = n^{-1/5}$ and $n = 1000$. Repeating this simulation with same parameters for 20 samples, we remark that the graphics of $\hat{f}_n(x)$ represent two jump points localized respectively in $[-2.3, -1.7]$ and $[1.7, 2.3]$. Thus we take $[\alpha_1, \beta_1] = [-2.3, -1.7]$ and $[\alpha_2, \beta_2] = [1.7, 2.3]$.

Using these samples, we calculate, for fixed $x$, the empirical mean of $\hat{a}'(\alpha) = \frac{b_u}{K(0)} \sum_{i=1}^{n} \frac{1}{nb_u} K\left(\frac{x - x_i}{b_u}\right)$ denoted by $\overline{a}'(x)$. For $x = \pm 2$, $\overline{a}'(x) = 0.12$ and for all other points in the intervals $[\alpha_1, \beta_1]$ and $[\alpha_2, \beta_2]$ the value of $\overline{a}'$ is less than 0.001. Since $f$ is the density of the stand Gaussian variable, we verify that, for $x = \pm 2$, $\hat{f}_n(x) = \overline{a}'(x) + f(x)$.

The bandwidth of spectral windows are taken as: $M_n^{(1)} = 8n^{1/6}$, $M_n^{(2)} = n^{1/7}$. The spectral windows are chosen as:

$$W^{(1)}(t) = \begin{cases} 
\frac{64}{63}t + \frac{64}{63} & \text{if } t \in [-1,-1/8] \\
\frac{1}{8} & \text{if } t \in [-1/8,1/8] \\
-\frac{64}{63}t + \frac{64}{63} & \text{if } t \in [1/8,1] \\
0 & \text{otherwise}
\end{cases}$$

$$W^{(2)}(t) = \begin{cases} 
\frac{31}{56} & \text{if } t \in [-1,-1/8] \cup [1/8,1] \\
\frac{1}{8} & \text{if } t \in [-1/8,1/8] \\
0 & \text{otherwise}
\end{cases}$$
The following graphics represent the estimate $\hat{g}_n(x)$ defined in the section 2.3 and the density kernel of the variable $X$.

![Figure 1 - Graphics of the estimate and kernel density of variable X: Asterisked line is the estimate proposed and continuous line is the kernel density of X.](image)

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REFERENCES


P. DEHEUVELS, P HOMINAL, (1979), *Estimation non paramétrique de la densité compte tenu d’informations sur le support*, Revue de Statistique Appliquée, 27, f.3, 47-68.
Nonparametric density estimation of continuous part of a mixed measure

We consider a pair of random variables \((X, Y)\) whose probability measure is the sum of an absolutely continuous measure, a discrete measure and a finite number of absolutely continuous measures on several lines \((1)\). An asymptotically unbiased and consistent estimate, at all points, of the density of the continuous part is given as well as its rate of convergence. We also estimate the amplitude of the discrete measure and the densities on several lines.