

Contents

| | |
|--|-----|
| <i>Preface</i> | vii |
| 1. Introduction | 1 |
| 1.1 Kernels and their properties | 1 |
| 1.2 Use of MATLAB toolbox | 9 |
| 1.3 Complements | 11 |
| 2. Univariate kernel density estimation | 15 |
| 2.1 Basic definition | 16 |
| 2.2 Statistical properties of the estimate | 19 |
| 2.3 Choosing the shape of the kernel | 23 |
| 2.4 Choosing the bandwidth | 24 |
| 2.4.1 Reference rule | 25 |
| 2.4.2 Maximal smoothing principle | 26 |
| 2.4.3 Cross-validation methods | 28 |
| 2.4.4 Plug-in method | 30 |
| 2.4.5 Iterative method | 31 |
| 2.5 Density derivative estimation | 33 |
| 2.5.1 Choosing the bandwidth | 36 |
| 2.6 Automatic procedure for simultaneous choice of the kernel, the bandwidth and the kernel order | 38 |
| 2.7 Boundary effects | 39 |
| 2.7.1 Generalized reflection method | 41 |
| 2.8 Simulations | 42 |
| 2.9 Application to real data | 42 |
| 2.9.1 Buffalo snowfall data | 42 |

| | | |
|--------|--|----|
| 2.9.2 | Concentration of cholesterol | 43 |
| 2.10 | Use of MATLAB toolbox | 45 |
| 2.10.1 | Running the program | 45 |
| 2.10.2 | Main figure | 46 |
| 2.10.3 | Setting the parameters | 48 |
| 2.10.4 | Eye-control method | 48 |
| 2.10.5 | The final estimation | 50 |
| 2.11 | Complements | 50 |
| 3. | Kernel estimation of a distribution function | 55 |
| 3.1 | Basic definition | 55 |
| 3.2 | Statistical properties of the estimate | 57 |
| 3.3 | Choosing the bandwidth | 60 |
| 3.3.1 | Cross-validation methods | 60 |
| 3.3.2 | Maximal smoothing principle | 61 |
| 3.3.3 | Plug-in methods | 61 |
| 3.3.4 | Iterative method | 63 |
| 3.4 | Boundary effects | 65 |
| 3.4.1 | Generalized reflection method | 65 |
| 3.5 | Application to data | 66 |
| 3.6 | Simulations | 66 |
| 3.7 | Application to real data | 66 |
| 3.7.1 | Trout PCB data | 66 |
| 3.8 | Use of MATLAB toolbox | 67 |
| 3.8.1 | Running the program | 67 |
| 3.8.2 | Main figure | 69 |
| 3.8.3 | Setting the parameters | 69 |
| 3.8.4 | Eye-control method | 70 |
| 3.8.5 | The final estimation | 72 |
| 3.9 | Complements | 73 |
| 4. | Kernel estimation and reliability assessment | 77 |
| 4.1 | Basic Definition | 78 |
| 4.2 | Estimation of ROC curves | 84 |
| 4.2.1 | Binormal model | 84 |
| 4.2.2 | Nonparametric estimates | 85 |
| 4.3 | Summary indices based on the ROC curve | 88 |
| 4.3.1 | Area under the ROC curve | 88 |

| | | |
|-------|---|-----|
| 4.3.2 | Maximum improvement of sensitivity over chance diagonal (MIS) | 92 |
| 4.4 | Other indices of reliability assessment | 93 |
| 4.4.1 | Cumulative Lift | 93 |
| 4.4.2 | Lift Ratio | 95 |
| 4.4.3 | Integrated Relative Lift | 96 |
| 4.4.4 | Information Value | 97 |
| 4.4.5 | KR index | 99 |
| 4.5 | Application to real data | 101 |
| 4.5.1 | Head trauma data | 101 |
| 4.5.2 | Pancreatic cancer data | 103 |
| 4.5.3 | Consumer loans data | 104 |
| 4.6 | Use of MATLAB toolbox | 106 |
| 4.6.1 | Running the program | 106 |
| 4.6.2 | Start menu | 106 |
| 4.6.3 | Simulation menu | 107 |
| 4.6.4 | The final estimation | 109 |
| 5. | Kernel estimation of a hazard function | 111 |
| 5.1 | Basic definition | 112 |
| 5.2 | Statistical properties of the estimate | 114 |
| 5.3 | Choosing the bandwidth | 115 |
| 5.3.1 | Cross-validation method | 116 |
| 5.3.2 | Maximum likelihood method | 116 |
| 5.3.3 | Iterative method | 117 |
| 5.3.4 | Acceptable bandwidths | 118 |
| 5.3.5 | Points of the most rapid change | 120 |
| 5.4 | Description of algorithm | 120 |
| 5.5 | Application to real data | 121 |
| 5.5.1 | Breast carcinoma data | 121 |
| 5.5.2 | Cervix carcinoma data | 123 |
| 5.5.3 | Chronic lymphocytic leukaemia | 124 |
| 5.5.4 | Bone marrow transplant | 126 |
| 5.6 | Use of MATLAB toolbox | 128 |
| 5.6.1 | Running the program | 129 |
| 5.6.2 | Main figure | 129 |
| 5.6.3 | Setting the parameters | 130 |
| 5.6.4 | Eye-control method | 131 |
| 5.6.5 | The final estimation | 132 |



| | | |
|-------|---|-----|
| 5.7 | Complements | 134 |
| 6. | Kernel estimation of a regression function | 137 |
| 6.1 | Basic definition | 138 |
| 6.2 | Statistical properties of the estimate | 142 |
| 6.3 | Choosing the bandwidth | 145 |
| 6.3.1 | Mallows' method | 147 |
| 6.3.2 | Cross-validation method | 148 |
| 6.3.3 | Penalizing functions | 149 |
| 6.3.4 | Methods based on Fourier transformation | 151 |
| 6.4 | Estimation of the derivative of the regression function | 157 |
| 6.4.1 | Choosing the bandwidth | 159 |
| 6.5 | Automatic procedure for simultaneous choice of the kernel, the bandwidth and the kernel order | 159 |
| 6.6 | Boundary effects | 160 |
| 6.7 | Simulations | 161 |
| 6.7.1 | Simulation 1 | 162 |
| 6.7.2 | Simulation 2 | 163 |
| 6.8 | Application to real data | 165 |
| 6.9 | Use of MATLAB toolbox | 168 |
| 6.9.1 | Running the program | 168 |
| 6.9.2 | Main figure | 169 |
| 6.9.3 | Setting the parameters | 170 |
| 6.9.4 | Estimation of optimal parameters | 171 |
| 6.9.5 | Eye-control method | 172 |
| 6.9.6 | Comparing of methods for bandwidth selection | 173 |
| 6.9.7 | The final estimation | 174 |
| 6.10 | Complements | 175 |
| 7. | Multivariate kernel density estimation | 179 |
| 7.1 | Basic definition | 179 |
| 7.2 | Statistical properties of the estimate | 183 |
| 7.2.1 | Exact MISE calculations | 184 |
| 7.3 | Bandwidth matrix selection | 184 |
| 7.3.1 | Cross-validation method | 186 |
| 7.3.2 | Plug-in methods | 186 |
| 7.3.3 | Reference rule | 187 |
| 7.3.4 | Maximal smoothing principle | 187 |

| | | |
|---------------------|--|-----|
| 7.3.5 | Iterative method | 187 |
| 7.4 | A special case for bandwidth selection | 190 |
| 7.4.1 | M1 method | 191 |
| 7.4.2 | M2 method | 192 |
| 7.5 | Simulations | 194 |
| 7.6 | Application to real data | 194 |
| 7.6.1 | Old Faithful data | 196 |
| 7.6.2 | UNICEF data | 196 |
| 7.6.3 | Swiss bank notes | 198 |
| 7.6.4 | Iris flower | 198 |
| 7.7 | Use of MATLAB toolbox | 200 |
| 7.7.1 | Running the program | 200 |
| 7.7.2 | Main figure | 202 |
| 7.7.3 | Setting the parameters | 203 |
| 7.7.4 | The final estimation | 205 |
| 7.8 | Complements | 205 |
| <i>Notation</i> | | 207 |
| <i>Bibliography</i> | | 213 |
| <i>Index</i> | | 225 |