CORRECTION TO "SEQUENTIAL ESTIMATION OF A CONTINUOUS PROBABILITY DENSITY FUNCTION AND MODE"

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By

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The sentence written from the 24-th line to the 27-th line on pp. 2 in the above paper [Bull. Math. Statist., Vol. 14 (1971), No. 3~4, pp. 1~12], "Their consideration over the statistical properties from point of view of the estimation theory, however, were only on its asymptotical uniform unbiasedness assuming the uniform continuity of the probability density function", is corrected as follows.

Their main results concerning the density estimation are

$$\int |\hat{f}_n(x) - f(x)|^2 dx \xrightarrow{n} 0$$

in probability and with probability one, respectively. The asymptotically uniform unbiasedness is shown for uniformly continuous density functions.

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