Introduction to Nonparametric Estimation

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Errata (May 2, 2012) :

Page 17, lines 5-6. *"...which holds for all n and h (cf. Theorem 1.3 with $\beta = 2$)".*
This should be replaced by :
"...which holds for all n and h. Indeed, using (A.4) in the Appendix we can deduce that Theorem 1.3 with $\beta = 2$ can be stated in a stronger form (with $\beta! = 2$ instead of $\ell! = 1$ in the denominator of the bias term)."

Page 20, last line. Factor $\frac{1}{n}$ is missing :

$$\sum_{j=1}^{n} \quad \text{should be replaced by} \quad \frac{1}{n}\sum_{j=1}^{n}$$

Page 54. Proposition 1.17 should start as follows :
Let $N \le n-1$. Then under Assumption (A)...

Page 74, Exercise 1.7 : $n \ge 1$ should be replaced by $n > 1$.

Page 75, Exercise 1.10. *(3) Prove that*
This should be completed as follows :
(3) Prove that, uniformly in $f \in W^{per}(\beta, L)$ as $n \to \infty$,

Page 79, display (2.3) : *monotone increasing* should be replaced by *monotone non-decreasing.*

Page 101, first inequality in (2.52) : $\log M$ should be replaced by $\log(M \vee 2)$ (to make the result non-void for $M = 1$).

Page 134, Exercise 2.3. This exercise is wrong and should be removed.

Page 192, line 6 : $\Phi(\omega)e^{\mathrm{i}t\omega}$ should be replaced by $\Phi(\omega)e^{-\mathrm{i}t\omega}$.

Page 192, lines 8 and 12. Factor 2π is missing on the right hand side of the two displays :

$$\int (f(x+t)-f(x))^2 dx \qquad \text{should be replaced by} \qquad 2\pi \int (f(x+t)-f(x))^2 dx$$

Page 205, reference 57 : should be Grama, I.G. and Neumann, M. (2006) and not Grama, I.G. and Nussbaum, M. (2006).