

Non-parametric confidence bands in deconvolution density estimation

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Summary. Uniform confidence bands for densities f via non-parametric kernel estimates were first constructed by Bickel and Rosenblatt. In this paper this is extended to confidence bands in the deconvolution problem $g = f * \psi$ for an ordinary smooth error density ψ . Under certain regularity conditions, we obtain asymptotic uniform confidence bands based on the asymptotic distribution of the maximal deviation (L_∞ -distance) between a deconvolution kernel estimator \hat{f} and f . Further consistency of the simple non-parametric bootstrap is proved. For our theoretical developments the bias is simply corrected by choosing an undersmoothing bandwidth. For practical purposes we propose a new data-driven bandwidth selector that is based on heuristic arguments, which aims at minimizing the L_∞ -distance between \hat{f} and f . Although not constructed explicitly to undersmooth the estimator, a simulation study reveals that the bandwidth selector suggested performs well in finite samples, in terms of both area and coverage probability of the resulting confidence bands. Finally the methodology is applied to measurements of the metallicity of local F and G dwarf stars. Our results confirm the ‘G dwarf problem’, i.e. the lack of metal poor G dwarfs relative to predictions from ‘closed box models’ of stellar formation.

Keywords: Astrophysics; Asymptotic normality; Bandwidth selection; Bootstrap; Confidence band; Deconvolution; Non-parametric density estimation

1. Introduction

Non-parametric function estimation is an important tool for analysing data, both for statistical inference as well as for graphical visualization. In the latter context, one has to distinguish whether a feature of the curve estimate is due only to random fluctuations, or whether it captures relevant structure of the unknown curve. For this, interval estimates are frequently employed, and uniform confidence intervals (i.e. confidence bands) seem to be more appropriate than pointwise confidence intervals.

In pioneering work, Bickel and Rosenblatt (1973) constructed confidence bands for a density function of independent and identically distributed observations, based on the asymptotic distribution of the supremum of a centred kernel density estimator. Since then, their method has been further developed both in density estimation and also in a regression framework. For

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example, Giné *et al.* (2004) derived the asymptotic distributions of weighted supremum-type statistics for kernel density estimators. Hall (1993) investigated bootstrap confidence bands, and Hall and Owen (1993) used empirical likelihood methods. In a regression context, Härdle (1989) constructed asymptotic confidence bands for M -smoothers. Eubank and Speckman (1993) for the Nadaraya–Watson estimator and Xia (1998) for local polynomial estimators respectively suggested confidence bands based on an explicit bias correction and not on undersmoothing. Bootstrap confidence bands for non-parametric regression were proposed by Neumann and Polzehl (1998) and by Claeskens and van Keilegom (2003).

Although there is quite a variety of methods for constructing confidence bands in direct regression and density estimation models, in indirect models such as inverse regression or deconvolution density estimation no techniques seem to be available yet. Our goal in this paper is partially to fill this gap by constructing confidence bands in ordinary smooth deconvolution problems.

To be more precise, let X_1, \dots, X_n be independent and identically distributed observations from the model

$$X_i = Z_i + \varepsilon_i, \quad (1)$$

where we assume that the ε_i are independent and identically distributed with known density ψ and independent of the Z_i . The object of interest is the density f of the Z_i , which is related to the density g of the X_i via

$$g = f * \psi, \quad (2)$$

the convolution of f and ψ . Recovering f from the noisy observations X_1, \dots, X_n is therefore called the deconvolution problem (e.g. Fan (1991a, b), Diggle and Hall (1993) and Delaigle and Gijbels (2002)). It is well known that the optimal rate at which f can be estimated depends on the smoothness of f as well as on the smoothness of the error density ψ . To fix the notation, denote the Fourier transform of f by

$$\Phi_f(t) = \int_{\mathbb{R}} f(x) \exp(itx) dx.$$

Roughly speaking, the error density is called ordinary smooth if its Fourier transform $|\Phi_\psi(t)|$ decays at a polynomial rate as $t \rightarrow \infty$, in which case the optimal rate for estimating f is also of polynomial order. In contrast, if $|\Phi_\psi(t)|$ decays at an exponential rate as $t \rightarrow \infty$, ψ is called supersmooth and the optimal rate for f is typically only of logarithmic order (an exception is the case in which f is also supersmooth). For details see Fan (1991a) and Pensky and Vidakovic (1999), among others.

In the deconvolution problem, several non-parametric estimators for f are available: kernel-based estimators (e.g. Stefanski and Carroll (1990)), estimators based on wavelets (Pensky and Vidakovic, 1999) or iterative methods (Hesse and Meister, 2004). Here we shall restrict ourselves to kernel estimators. Suppose that f is p -times continuously differentiable for some $p \geq 0$. Under the assumption that $\Phi_\psi(t) \neq 0$ for all $t \in \mathbb{R}$ and that Φ_k , the Fourier transform of the kernel K , has compact support, the kernel deconvolution density estimator for the j th derivative of f , which is given by

$$\hat{f}_n^{(j)}(x) = \hat{f}_{n,h}^{(j)}(x) = \frac{1}{2\pi} \int_{\mathbb{R}} (-it)^j \exp(-itx) \Phi_k(ht) \frac{\hat{\Phi}_n(t)}{\Phi_\psi(t)} dt, \quad 0 \leq j \leq p, \quad (3)$$

is well defined. Here $h > 0$ is a smoothing parameter called the bandwidth and $\hat{\Phi}_n$ is the empirical characteristic function of X_1, \dots, X_n .

The estimator $\hat{f}_n^{(j)}$ can be written in kernel form as

$$\hat{f}_n^{(j)}(x) = \frac{1}{nh^{j+1}} \sum_{k=1}^n K_n^{(j)}\left(\frac{x - X_k}{h}\right), \quad (4)$$

where

$$K_n^{(j)}(x) = \frac{1}{2\pi} \int_{\mathbb{R}} (-it)^j \exp(-itx) \frac{\Phi_k(t)}{\Phi_\psi(t/h)} dt, \quad 0 \leq j \leq p. \quad (5)$$

Note that $K_n^{(j)}$ depends on n through h . Asymptotic normality of $\hat{f}_n^{(j)}(x)$ was derived by Fan (1991b) and van Es and Uh (2005), both in the ordinary smooth and in the supersmooth cases under some regularity conditions. Practical suggestions of how to choose the bandwidth to minimize the mean integrated squared error were given in Delaigle and Gijbels (2004).

In this paper we construct confidence bands for $f^{(j)}$ in the ordinary smooth deconvolution problem. In Section 2 we discuss regularity properties that are related to an ordinary smooth error density ψ . In particular, we shall require that the Fourier transform of ψ decays exactly at a polynomial rate. Such a condition was also used by Fan (1991b) to prove asymptotic normality of $\hat{f}_n^{(j)}(x)$. In Section 3 we obtain asymptotic confidence bands by using the method of Bickel and Rosenblatt (1973). Our regularity condition on the error density ψ guarantees that the deconvolution kernel (5) has a simple asymptotic expression (see equation (8) in Section 2), which makes the Bickel–Rosenblatt argument applicable. In Section 4 we construct bootstrap confidence bands via the simple non-parametric bootstrap. Hall (1993) showed in the direct density estimation context that bootstrap confidence bands have a much better coverage accuracy than asymptotic confidence bands. His arguments are based on the Edgeworth expansion. However, in the deconvolution problem such elaborate arguments seem to be rather inaccessible. Therefore we give a simpler and direct proof of consistency of the bootstrap which relies on a method to show consistency of the bootstrap of the empirical process due to Shorack (1982). In our theoretical developments we simply correct the bias by choosing an undersmoothing bandwidth.

Section 5 contains an extensive simulation study. After an introductory outline of the simulation framework in Section 5.1, for practical purposes we introduce in Section 5.2 a new data-driven bandwidth selection procedure. Heuristic arguments indicate that the procedure aims at minimizing the L_∞ -distance between the density estimator and the unknown true density f . This is in accordance with our aim to construct a confidence band in the L_∞ -norm. Although we do not provide a theoretical justification for this bandwidth selector and, in particular, do not construct it explicitly to undersmooth the estimator, the simulation study reveals that the resulting confidence bands perform well in terms of coverage probability and area. We mention that most bandwidth selection methods that have been suggested in the literature for deconvolution problems have a tendency to oversmooth the estimator. Although these bandwidths lead to satisfactory results for estimating f itself, the resulting confidence bands typically have coverage probabilities that are far below their nominal levels. In Section 5.3, we compare the performance of asymptotic confidence bands and of confidence bands based on the bootstrap. Finally, in Section 5.4 we investigate the sensitivity of the constructed confidence bands with respect to misspecification of the error distribution.

This work is motivated by an astrophysical problem, namely the estimation of the metallicities of F and G dwarfs, i.e. of stars which are very similar to the Sun. In Section 6 we compute bootstrap confidence bands for estimates of this density for a sample of such stars in the solar neighbourhood, and we confirm the G dwarf problem (see for example van den Bergh (1962),

Schmidt (1963) and Sommer-Larsen (1991)), which is characterized by a substantial lack of low metallicity F and G dwarf stars compared with certain standard theories of star formation. It is important to note that our analysis confirms this conclusion for the data after correction (deconvolution) for measurement errors in the observed metallicities. Moreover, observing the confidence bands for the estimator of the metallicity density it appears to be very unlikely that the lack of metal poor G dwarfs is due to observational errors.

Finally, all proofs are deferred to Appendix A.

2. The ordinary smooth deconvolution problem

In this section we discuss regularity properties of the deconvolution problem (2) in the ordinary smooth case, that will be of importance subsequently, and also introduce some relevant notation. In general, the deconvolution problem is called ordinary smooth if the characteristic function Φ_ψ of the error variable ε satisfies $\Phi_\psi(t) \neq 0$ for all $t \in \mathbb{R}$, and if there are $c, C, \beta > 0$ such that

$$c|t|^{-\beta} \leq |\Phi_\psi(t)| \leq C|t|^{-\beta}, \quad (6)$$

for $|t|$ sufficiently large. Minimax rates in the deconvolution problem can be derived under condition (6); see Fan (1991a) or Mair and Ruymgaart (1996). However, to obtain an explicit asymptotic formula for the variance of the estimator (3) as well as its asymptotic normality, the following stronger requirement becomes necessary:

$$\Phi_\psi(t)t^\beta \rightarrow C_\varepsilon, \quad t \rightarrow \infty, \quad (7)$$

for some $\beta \geq 0$ and $C_\varepsilon \in \mathbb{C} \setminus \{0\}$. This implies that $\Phi_\psi(t)|t|^\beta \rightarrow \bar{C}_\varepsilon$, $t \rightarrow -\infty$. If condition (7) holds, the deconvolution kernel $K_n^{(j)}$ that is given in expression (5) has a simple asymptotic form. In fact, from the dominated convergence theorem,

$$h^\beta K_n^{(j)}(x) \rightarrow K^{(j)}(x), \quad h \rightarrow 0,$$

where

$$K^{(j)}(u) = \frac{1}{2\pi C_\varepsilon} \int_0^\infty (-ix)^j \exp(-iux)x^\beta \Phi_k(x) dx + \frac{1}{2\pi \bar{C}_\varepsilon} \int_{-\infty}^0 (-ix)^j \exp(-iux)|x|^\beta \Phi_k(x) dx; \quad (8)$$

see Fan and Liu (1997). The second term in equation (8) is the complex conjugate of the first, so $K^{(j)}(u)$ is real valued. This allows us, for example, to obtain an explicit asymptotic formula for the pointwise variance of the estimator (3), which is proportional to $h^{-2\beta-2j-1}n^{-1}g(x)$. No such formula seems to be available in the general case (6), and in fact the order of the variance is not clear. Therefore, to construct confidence bands, we shall require the stronger regularity assumption (7).

We mention that for certain supersmooth deconvolution problems, in particular for normal deconvolution, an asymptotic formula for the pointwise variance (see van Es and Uh (2005)) is also available. However, e.g. in the case of normal deconvolution, this limit variance no longer depends on f and x , but only (in a global way) on the error distribution. Furthermore, no analogue of the limit form (8) of the deconvolution kernel $K_n^{(j)}$ is available. Therefore, our methods do not extend to this case, and in fact we conjecture that the asymptotic distributions of supremum-type statistics might be different.

To conclude this section we consider two examples.

Table 1. Error densities, characteristic functions and constants

<i>Distribution</i>	<i>Density</i>	<i>Characteristic function</i>	β	C_ε
Gamma	$x^{\alpha-1} \exp(-x)/\Gamma(\alpha), x, \alpha > 0$	$(1-it)^{-\alpha}$	α	i^α
Laplace	$\exp(- x)/2$	$1/(1+t^2)$	2	1

2.1. Example 1

Suppose that Φ_ψ is the reciprocal of a polynomial, i.e.

$$\frac{1}{\Phi_\psi(t)} = \sum_{j=0}^{\beta} a_j t^j, \quad a_j \in \mathbb{C}.$$

It is evident that assumption (7) is satisfied with $C_\varepsilon = 1/a_\beta$. Specific examples are given in Table 1.

2.2. Example 2

Let ψ_0 be a density with characteristic function satisfying assumption (7), and consider the mixture

$$\psi(x) = \lambda \psi_0(x - \mu)/2 + \lambda \psi_0(x + \mu)/2 + (1 - \lambda) \psi_0(x)$$

for some $0 < \lambda < \frac{1}{2}$ and $\mu \neq 0$. In this case the resulting characteristic function is

$$\Phi_\psi(t) = \{1 - \lambda + \lambda \cos(\mu t)\} \Phi_{\psi_0}(t).$$

Here condition (6) is satisfied, but assumption (7) is not.

3. Asymptotic confidence bands

In this section we construct asymptotic confidence bands on a compact interval in the ordinary smooth case. For simplicity we formulate our results for the interval $[0, 1]$; however, they can be easily extended to any compact interval $[a, b] \subset \mathbb{R}$. We start by studying the distribution of the maximum of the process

$$Y_n^{(j)}(t) = \frac{n^{1/2} h^{\beta+j+1/2}}{g(t)^{1/2}} [\hat{f}_n^{(j)}(t) - E\{\hat{f}_n^{(j)}(t)\}], \quad t \in [0, 1].$$

We list the regularity conditions that we require in what follows.

Assumption 1. The Fourier transform Φ_k of k is symmetric, three-times differentiable and supported on $[-1, 1]$, $\Phi_k(t) = 1$ for $t \in [-c, c]$, $c > 0$, and $|\Phi_k(t)| \leq 1$.

Assumption 2.

- (a) $\int_{\mathbb{R}} |K_n^{(j+1)}(x)| |x|^{3/2} \log(\log^+ |x|)^{1/2} dx = O(h^{-\beta})$, where $\log(\log^+ |x|) = 0$ if $|x| < e$, and $\log(\log^+ |x|) = \log(\log |x|)$, otherwise.
- (b) For some $\delta > 0$,

$$\int_{\mathbb{R}} |h^\beta K_n^{(j+1)}(x) - K^{(j+1)}(x)| |x|^{1/2} \log(\log^+ |x|)^{1/2} dx = O(h^{1/2+\delta}),$$

where $K^{(j+1)}$ is given in expression (8).

Assumption 3.

- (a) The density g is bounded and bounded away from 0 on $[0, 1]$. Furthermore, $g^{1/2}$ is differentiable with bounded derivative.
- (b) The Fourier transform Φ_f of f satisfies

$$\int_{\mathbb{R}} |\Phi_f(t)| |t|^{r-1} dt < \infty \quad \text{for some } r > p + 1.$$

We shall discuss these assumptions and how they can be verified subsequently in remark 1. Now we can state the following limit theorem. Let $\|\cdot\|_I$ denote the sup-norm on an interval $I \subset \mathbb{R}$.

Theorem 1. Under assumptions 1–3, if $h \rightarrow 0$ and $hn/\log^3(n) \rightarrow \infty$, then, for $0 \leq j \leq p$,

$$P\{[2 \log(1/h)]^{1/2} (\|Y_n^{(j)}\|_{[0,1]}/C_{K,1}^{1/2} - d_n) \leq x\} \rightarrow \exp\{-2 \exp(-x)\},$$

where

$$d_n = \{2 \log(1/h)\}^{1/2} + \frac{\log\{(1/2\pi)C_{K,2}^{1/2}\}}{\{2 \log(1/h)\}^{1/2}},$$

and

$$\begin{aligned} C_{K,1} &= \frac{1}{2\pi|C_\varepsilon|^2} \int_{\mathbb{R}} x^{2(\beta+j)} \Phi_k^2(x) dx, \\ C_{K,2} &= \frac{\int_{\mathbb{R}} x^{2(\beta+j+1)} \Phi_k^2(x) dx}{\int_{\mathbb{R}} x^{2(\beta+j)} \Phi_k^2(x) v dx}. \end{aligned} \quad (9)$$

From theorem 1 we can directly construct confidence bands for the smoothed version $E(\hat{f}_n^{(j)})$ of $f^{(j)}$. To construct confidence bands for $f^{(j)}$ itself, we must deal with the bias of $\hat{f}_n^{(j)}$. Now $E\{\hat{f}_n^{(j)}(x)\} = k_h * f^{(j)}(x)$, $k_h(x) = k(x/h)/h$, does not depend on the error distribution, and in principle we could expand the bias and use an explicit bias correction by estimating its dominating term (see Eubank and Speckman (1993) and Xia (1998) for bias-corrected confidence bands in a regression context). However, this strategy has specific disadvantages in the deconvolution context; for a discussion see remark 1 and Section 5. Therefore, for our theoretical developments we correct the bias by choosing an undersmoothing bandwidth. Using assumptions 1 and 3, part (b), we can derive the following estimate for the bias:

$$|E\{\hat{f}_n^{(j)}(x)\} - f^{(j)}(x)| = \frac{1}{2\pi} \left| \int_{\mathbb{R}} (-it)^j \exp(-itx) \{1 - \Phi_k(ht)\} \Phi_f(t) dt \right| = o(|h|^{r-j-1}), \quad (10)$$

uniformly in x . Moreover we must estimate the unknown density g of the observations. We require an estimator \tilde{g}_n of g which satisfies

$$\|\tilde{g}_n(t) - g(t)\|_{[0,1]} = o_P\{\log(1/h)^{-1}\}, \quad (11)$$

where h is the bandwidth that is used to estimate f . In this way we obtain the following asymptotic confidence bands.

Corollary 1. Let \tilde{g}_n be an estimator of g satisfying equation (11). Under assumptions 1–3, if $nh^{2(\beta+j)+1}/\log(1/h) \rightarrow \infty$ and $nh^{2\beta+2r-1} \log(1/h) \rightarrow 0$, we have

$$P\{\hat{f}_n^{(j)}(t) - b_n(t, x) \leq f^{(j)}(t) \leq \hat{f}_n^{(j)}(t) + b_n(t, x) \text{ for all } t \in [0, 1]\} \rightarrow \exp\{-2 \exp(-x)\}, \quad (12)$$

where

$$b_n(t, x) = \left\{ \frac{\tilde{g}_n(t) C_{K,1}}{nh^{2(\beta+j)+1}} \right\}^{1/2} \left[\frac{x}{\{2 \log(1/h)\}^{1/2}} + d_n \right].$$

Note that the width of the bands is of order $\{\log(1/h)/nh^{2\beta+2j+1}\}^{1/2}$; thus the first condition on the bandwidth ensures that this converges to 0. Furthermore, it implies that the bandwidth assumption $hn/\log(n) \rightarrow \infty$ is satisfied. We note that, the slower $h \rightarrow 0$, the smaller the band. However, since we undersmooth to correct for the bias, h must tend to 0 in such a way that $nh^{2\beta+2r-1} \log(1/h) \rightarrow 0$. Both conditions can be met simultaneously since $r > p+1$ and $j \leq p$.

3.1. Remark 1 (discussion of the assumptions)

Here we discuss assumptions 1–3, and how they can be verified.

Kernels satisfying assumption 1 are called flat top kernels (see Politis and Romano (1999)). They have good bias properties in the sense that, in contrast with kernels of finite order, they achieve optimal rates for all possible degrees of smoothness $r > p+1$ of the density as shown in equation (10). However, as also indicated in equation (10), for flat top kernels there is no simple form for the leading term of the bias, and therefore explicit bias correction is not possible. For ordinary smooth deconvolution as considered in this paper, we could also simply use the Gaussian kernel. If f is at least $(j+2)$ -times differentiable, then for the Gaussian kernel $E\{\hat{f}_n^{(j)}(x)\} = k_h * f^{(j)}(x)$ is of order h^2 , and its leading term could be estimated by estimating $f^{(j+2)}$. However, in a simulation study it turned out that when using the Gaussian kernel there is no practical gain in explicit bias correction for deconvolution problems, since estimating $f^{(j+2)}$ is an even more sensitive matter than estimating $f^{(j)}$.

Next let us consider assumption 2. As for assumption 2, part (a), if Φ_ψ is three-times continuously differentiable, from twofold partial integration we obtain

$$\begin{aligned} K_n^{(j+1)}(x) &= \frac{1}{2\pi} \int_{\mathbb{R}} (-it)^{j+1} \exp(-itx) \frac{\Phi_k(t)}{\Phi_\psi(t/h)} dt \\ &= \frac{(-i)^{j-1}}{2\pi x^2} \int_{\mathbb{R}} \exp(-itx) \left\{ \frac{t^{j+1} \Phi_k(t)}{\Phi_\psi(t/h)} \right\}'' dt. \end{aligned}$$

Therefore it suffices to show that

$$\begin{aligned} \int_{\mathbb{R}} \left| \frac{t^{j+1} \Phi_k(t)}{\Phi_\psi(t/h)} \right| dt &= O(h^{-\beta}), \\ \int_{\mathbb{R}} \left| \left\{ \frac{t^{j+1} \Phi_k(t)}{\Phi_\psi(t/h)} \right\}'' \right| dt &= O(h^{-\beta}). \end{aligned} \tag{13}$$

These properties will typically be satisfied for a general ordinary smooth deconvolution problem, i.e. if condition (6) holds. Concerning assumption 2, part (b), we have

$$\begin{aligned} |h^\beta K_n^{j+1}(x) - K^{j+1}(x)| &\leq \frac{1}{2\pi} \left\{ \int_0^\infty |t^{j+1} \Phi_k(t)| \left| \frac{h^\beta}{\Phi_\psi(t/h)} - \frac{t^\beta}{C_\varepsilon} \right| dt \right. \\ &\quad \left. + \int_{-\infty}^0 |t^{j+1} \Phi_k(t)| \left| \frac{h^\beta}{\Phi_\psi(t/h)} - \frac{|t|^\beta}{C_\varepsilon} \right| dt \right\} \end{aligned} \tag{14}$$

and

$$|h^\beta K_n^{j+1}(x) - K^{j+1}(x)| \leq \frac{1}{2\pi x^2} \left(\int_0^\infty \left| \left[t^{j+1} \Phi_k(t) \left\{ \frac{h^\beta}{\Phi_\psi(t/h)} - \frac{t^\beta}{C_\varepsilon} \right\} \right]^{(2)} \right| dt + \int_{-\infty}^0 \left| \left[t^{j+1} \Phi_k(t) \left\{ \frac{h^\beta}{\Phi_\psi(t/h)} - \frac{|t|^\beta}{C_\varepsilon} \right\} \right]^{(2)} \right| dt \right). \quad (15)$$

Therefore we only have to check that the integrals in inequalities (14) and (15) are of order $O(h^{1/2+\delta})$. Note that regularity property (7) together with the dominated convergence theorem imply that inequality (14) tends to 0. To obtain additionally the rate $h^{1/2+\delta}$ in inequality (14), we need a stronger version of condition (7), e.g. $\{\Phi_\psi(t)t^\beta - C_\varepsilon\}t^{1/2+\beta} \rightarrow 0, t \rightarrow \infty$. We mention that assumption 2, part (b), in fact implies condition (7). Therefore, assumption 2, part(b), can be considered as a technical refinement of condition (7).

Assumption 3, part (a), is imposed for simplicity of formulation. However, since g is determined by ψ , a known density, and by f , the density of interest, it is more natural to formulate the conditions in terms of f and ψ . If f is bounded, it is simple to see that g is also bounded since ψ is integrable. Further, suppose that the derivative of $f^{1/2}$ is bounded. Since, under sufficient regularity,

$$g'(x) = \int_{\mathbb{R}} f'(x-y) \psi(y) dy,$$

and, from the Schwarz inequality,

$$g^{1/2}(x) \geq \int_{\mathbb{R}} f^{1/2}(x-y) \psi(y) dy,$$

it follows that $g'/g^{1/2}$ is also bounded. Finally, there are several conditions on f and ψ that guarantee that g is bounded away from 0 on $[0, 1]$. If ψ is bounded away from 0 on some interval $[-\varepsilon, \varepsilon]$ for $\varepsilon > 0$, this will follow if f is bounded away from 0 on $[0, 1]$. In this case, which includes for example the case of Laplace deconvolution, we can simply replace g by f in assumption 3, part (a). However, if ψ has support on $(0, \infty)$, like for example the exponential distribution, we require that f is bounded away from 0 on some interval $[-\varepsilon, 1]$.

Finally, assumption 3, part (b), is a smoothness assumption on f . It implies in particular that f is p -times continuously differentiable, and it is satisfied if f is more than p -times differentiable.

3.2. Example 1 (continued)

If Φ_ψ is the reciprocal of a polynomial as in example 1, it is easy to check that expression (13) holds, and therefore assumption 2, part (a), is satisfied. Furthermore we evidently have $C_\varepsilon = 1/a_\beta$. Since $\Phi_\psi(-t) = \overline{\Phi_\psi(t)}$, it is clear that, if β is even, $a_\beta \in \mathbb{R}$, whereas, if β is odd, $a_\beta \in i\mathbb{R}$. Therefore the leading terms in inequalities (14) and (15) cancel out, and only terms of order $O(h)$ remain. Thus assumption 2, part (b), holds true as well.

4. Bootstrap confidence bands

In this section we construct bootstrap confidence bands for the deconvolution problem. We consider the simple non-parametric bootstrap, where we resample n times from the observations X_1, \dots, X_n , and in this way obtain an independent and identically distributed sample X_1^*, \dots, X_n^* with distribution G_n , the empirical distribution function of the X_1, \dots, X_n .

In a direct density estimation problem this method was studied by Hall (1993) via the Edgeworth expansion. Hall (1993) concluded that bootstrap confidence bands perform much better than asymptotic bands. Here we give a simple argument to show that the non-parametric boot-

strap also works to construct confidence bands in the deconvolution problem. We denote by E^* and P^* conditional expectation and conditional probability, given X_1, \dots, X_n . The bootstrap estimator of $f^{(j)}$ is given by

$$\hat{f}_n^{*(j)}(x) = \frac{1}{nh^{j+1}} \sum_{k=1}^n K_n^{(j)}\left(\frac{x - X_k^*}{h}\right). \quad (16)$$

Since the empirical characteristic function $\hat{\Phi}_n^*$ of X_1^*, \dots, X_n^* satisfies $E^*\{\hat{\Phi}_n^*(t)\} = \hat{\Phi}_n(t)$, using formula (3) we see that

$$E^*\{\hat{f}_n^{*(j)*}(x)\} = \hat{f}_n^{(j)}(x).$$

The bootstrap approximation of $Y_n^{(j)}(t)$ is given by

$$Y_n^{*(j)}(t) = \frac{n^{1/2}h^{\beta+j+1/2}}{\tilde{g}_n(t)^{1/2}} \{\hat{f}_n^{*(j)}(t) - \hat{f}_n^{(j)}(t)\}.$$

To construct bootstrap confidence bands, we simulate the distribution $\|Y_n^{*(j)}\|_{[0,1]}$. Let $q_{1-\alpha}^*$ denote its $(1-\alpha)$ -quantile. In this way we obtain the bootstrap level α confidence band,

$$\hat{f}_n(t) - \frac{q_{1-\alpha}^* \tilde{g}_n^{1/2}(t)}{n^{1/2}h^{\beta+j+1/2}} \leq f(t) \leq \hat{f}_n(t) + \frac{q_{1-\alpha}^* \tilde{g}_n^{1/2}(t)}{n^{1/2}h^{\beta+j+1/2}}, \quad t \in [0,1]. \quad (17)$$

The following theorem shows that this method works asymptotically. Let d denote the Prohorov metric on the space of probability measures on \mathbb{R} . The precise definition is not relevant for us; we mainly need that it is a metric for weak convergence of probability measures on \mathbb{R} . Further, if U and V are real-valued random variables and $a \in \mathbb{R}$, $d\{\mathcal{L}(U), \mathcal{L}(V)\} = d\{\mathcal{L}(U-a), \mathcal{L}(V-a)\}$. Here \mathcal{L} denotes the law (distribution) of a random variable.

Theorem 2. Suppose that $\|\tilde{g}_n - g\|_{[0,1]} = o\{\log(1/h)^{-1}\}$ almost surely. Under assumptions 1–3 and the bandwidth assumptions of corollary 1, setting $c_n = \{2 \log(1/h)\}^{1/2}$ we have that

$$d\{\mathcal{L}(c_n \|Y_n^{(j)}\|_{[0,1]}), \mathcal{L}^*(c_n \|Y_n^{*(j)}\|_{[0,1]})\} \rightarrow 0 \quad \text{almost surely,} \quad (18)$$

where \mathcal{L}^* is the conditional law given $(X_i)_{i \geq 1}$. Therefore,

$$P^*\{c_n (\|Y_n^{*(j)}\|_{[0,1]} / C_{K,1}^{1/2} - d_n) < x\} \rightarrow \exp\{-2 \exp(-x)\} \quad \text{almost surely,}$$

where the constants d_n and $C_{K,1}$ are as in theorem 1.

The almost sure uniform convergence $\|\tilde{g}_n - g\|_{[0,1]} = o\{\log(1/h)^{-1}\}$ of \tilde{g}_n to g on the compact interval $[0, 1]$ is for example satisfied for kernel density estimators with bandwidth h if the kernel is of bounded variation and has compact support, if f and hence also g are differentiable; see Stute (1982). This condition in particular implies the convergence in probability (11). Further observe that, without the bandwidth assumption of corollary 1, theorem 2 yields the consistency of the bootstrap for constructing confidence bands for the smoothed version $E(\hat{f}_n^{(j)})$ of $f^{(j)}$.

4.1. Remark 2

Neumann and Pohlzehl (1998) constructed bootstrap confidence bands in a regression context by using the so-called wild bootstrap. They used rather sophisticated arguments to construct a version of the bootstrap process which approximates the original process directly, not only in distribution as in expression (18). However, in our context the approximation in distribution appears to be sufficient and in addition is much simpler, since we can apply the theory of empirical processes.

Further, Neumann and Pohlzehl (1998) did not require a limit theorem like theorem 1 for their process (and in fact were uncertain about the limiting distribution of their statistics). Instead, they derived only a lower bound on the probability that the supremum statistic of the bootstrap process falls into small intervals. In addition with their bootstrap approximation result, this is enough to obtain valid bootstrap confidence bands. Such a technique might be useful when studying less regular deconvolution problems, which satisfy condition (6) but not necessarily condition (7).

5. Simulation results

5.1. Simulation framework

In this section we investigate the methods that were discussed above in a simulation study. For this we generate data from model (1). We consider two different densities for Z . The first is the normal density

$$f_1(x) = \phi_{0.5, 0.09},$$

where $\phi_{a,b}$ denotes the density of a normal random variable with mean a and variance b , and is therefore an infinitely smooth density. The second density represents the case of finite smoothness and is given by

$$f_2(x; k, \theta) = x^{k-1} \frac{\exp(-x/\theta)}{\theta^k \Gamma(k)}, \quad \text{for } x > 0,$$

i.e. a gamma distribution, where we fix the shape parameter to $k=6$ and the scale parameter to $\theta=0.08$. We assume the error terms ε_i to be independent from the Z_i and have Laplace density $\psi(x; \lambda) = (\lambda/2) \exp(-\lambda|x|)$, $x \in \mathbb{R}$, where $\lambda=3$ for the simulations involving the underlying density f_1 , and $\lambda=10$ for those which involve f_2 . This amounts to ‘signal-to-noise’ ratios $\sqrt{\{\text{var}(f_1)/\text{var}(\psi)\}} = 0.6$ and $\sqrt{\{\text{var}(f_2)/\text{var}(\psi)\}} = 1.4$ respectively for f_1 and f_2 . Moreover, we shall perform some simulations with underlying density f_2 and Gaussian noise of variance $\sigma^2 = 0.02$, i.e. with the same variance as a Laplace density with parameter $\lambda=10$.

Our procedure to determine confidence bands for the density f of Z is as follows. First, we estimate f by the estimator (3), based on the compactly supported flat top kernel with Fourier transform

$$\Phi_k(t) = \begin{cases} 1, & \text{if } |t| \leq c, \\ \exp \left[\frac{-b \exp\{-b/(|t|-c)^2\}}{(|t|-1)^2} \right], & \text{if } c < |t| < 1, \\ 0, & \text{if } |t| \geq 1, \end{cases}$$

with $b=1$ and $c=0.05$ (Politis and Romano, 1999) and bandwidth h_f . In our simulations (which are not displayed) it turned out that this kernel results in better, more stable, numerical performance of $\hat{f}_n^{(j)}$ than the sinc-kernel, where $\text{sinc}(x) = \sin(x)/x$ and $\text{sinc}(0) = 1$, with Fourier transform $\Phi(t) = \mathbf{1}_{[-1,1]}(t)$. This is mainly because $\Phi_k(t)$ is both infinitely differentiable and flat near the origin. Then we construct a confidence band in the interval $[0, 1]$ according to the methods that were discussed in theorem 1 for the asymptotic confidence bands and along the lines that were described in Section 4 (see inequality (17)) for the bootstrap confidence bands. Here we estimate the density g of X with a kernel density estimator with Gaussian kernel ϕ_{0, h_g^2} of bandwidth h_g .

5.2. Bandwidth selection

We shall now discuss selection of the bandwidths h_f and h_g . The more easy part is to choose

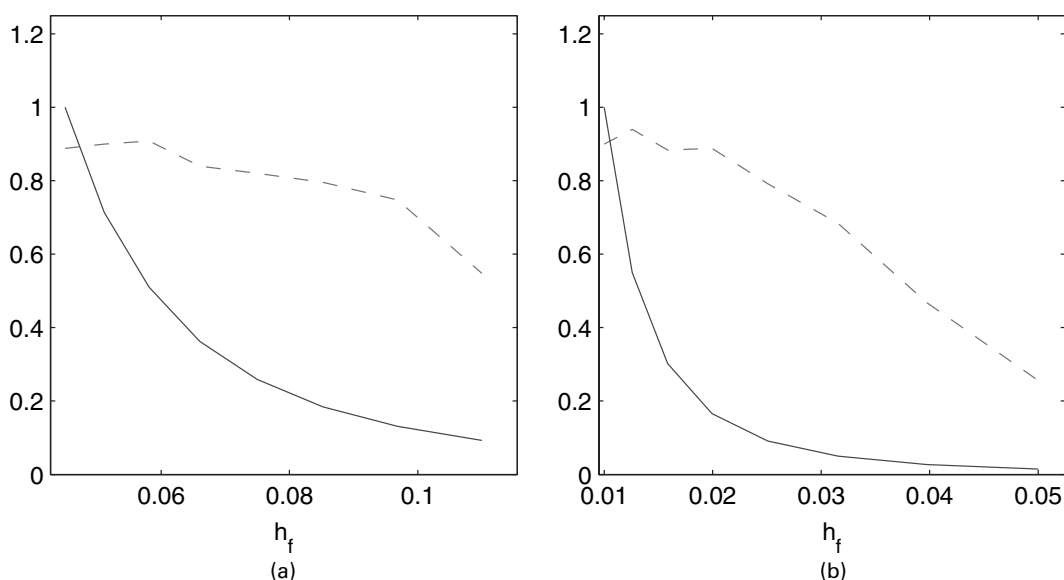


Fig. 1. Coverage probability (— —) and normalized area of asymptotic confidence bands (—) for estimation of the densities (a) f_1 and (b) f_2 from 500 observations: the area of the confidence bands has been determined by numerical integration and has been normalized to a maximum value 1; the nominal coverage probability of the confidence bands is 90%

the bandwidth h_g for ‘direct’ density estimation of g owing to the additional smoothness that is imposed on g by the convolution with ψ . We found in our simulations that the coverage probabilities and confidence band areas are quite insensitive to the value of h_g and any of the standard methods will be sufficient, e.g. cross-validation or, where it is reasonable, a normal reference estimator, as used in our simulations. However, h_f must be selected more carefully. This is illustrated in Fig. 1, which shows the coverage probabilities and area for 90% nominal coverage confidence bands as a function of the bandwidth h_f that was used in the estimator (3). In this simulation the true density is f_1 and f_2 , and in each case we performed 250 simulations with a sample size of 500. We conclude from Fig. 1 that for large bandwidth the confidence bands are narrow, but the true coverage probability is far below its nominal level. This is due to the (uncorrected) bias, which increases with the bandwidth. For small bandwidths, we under-smooth the estimator, and the true coverage probability approaches its nominal value. Hence, as a major conclusion, we see from this that undersmoothing is advisable to maintain the coverage probability of the confidence bands. However, at the same time this leads to an increase in the area of the confidence bands. Hence, choosing the bandwidth h_f implies a trade-off between meeting the nominal coverage probabilities and reducing the area of the confidence bands.

In general, in a practical application we would not necessarily recommend selecting the bandwidth such that it is *undersmoothing*, but certainly such that it is not *oversmoothing*. This is somewhat in contrast with estimating the function f itself, where slight oversmoothing typically still recovers the main structural features of f , such as peaks, valleys and modes. In fact, several approaches to data-driven bandwidth selection for deconvolution estimators have been investigated in the past, mainly with the purpose of minimizing the mean integrated square error as optimality criterion. These include cross-validation procedures (Stefanski and Carroll, 1990; Hesse, 1999), bootstrap methods (Delaigle and Gijbels, 2001) and methods based on plug-in and to some extent ‘solve-the-equation’ ideas (Delaigle and Gijbels, 2004). The bandwidths that

were selected by these methods are in general oversmoothing and in some cases show a large scatter (see Delaigle and Gijbels (2004), Figs 2, 4, 6 and 7). Therefore it is not straightforward to devise a general rule, about how the bandwidth from one of the previously mentioned methods could be adapted to our requirements directly.

5.2.1. An L_∞ -based bandwidth selector

Since the uniform confidence bands that are considered here are based on an analysis of the L_∞ -distance between estimates $\hat{f}_{n,h}$ and f , we therefore suggest in what follows a bandwidth selection procedure which aims at selecting the bandwidth h_{opt} which minimizes the L_∞ -distance between \hat{f}_n and the underlying density f as surrogate optimality criterion.

In what follows we pursue an approach that is based on estimation of the bandwidth h^{opt} , which minimizes the L_∞ -distance $d^{(\infty)}(f, \hat{f}_{n,h})$ between the underlying density f and the estimator $\hat{f}_{n,h}$ for bandwidth h . We mention that confidence bands that are based on h_{opt} would by theorems 1 and 3 only be valid for $E(\hat{f}_n^{(j)})$, since the bias remains uncorrected. However, our simulation study shows that, in finite samples, the subsequent bandwidth selection strategy yields satisfactory results for $f^{(j)}$ itself in finite samples.

Fig. 2 shows for four different samples the L_∞ -distance between estimates $\hat{f}_{n,h}$ and the underlying densities f_1 and f_2 , in dependence of h . For oversmoothing bandwidths, i.e. $h > h^{\text{opt}}$, the estimators change only moderately with increasing bandwidth, to the effect that the extrema of the estimated density increasingly becomes smoothed out. In consequence, the L_∞ -distance changes only slowly. The situation is different for undersmoothing bandwidth $h < h^{\text{opt}}$. With decreasing bandwidth, those frequencies in the spectral domain where the empirical characteristic function is dominated by noise in the data contribute increasingly more to the estimator, producing increasingly strong artificial oscillations. This results in a sudden steep increase in $d^{(\infty)}(f, \hat{f}_{n,h})$ for decreasing bandwidth $h < h^{\text{opt}}$. In consequence, $h \approx h^{\text{opt}}$ (or slightly smaller) is a straightforward choice for the bandwidth for generating the confidence bands. This is, however, not accessible directly because the criterion $d^{(\infty)}(f, \hat{f}_{n,h})$ to be evaluated depends on f itself. In what follows this minimum will therefore be estimated. We have argued in the previous paragraph that $\hat{f}_{n,h}$ changes in a different way with bandwidth h for $h < h^{\text{opt}}$ and $h > h^{\text{opt}}$. In Fig. 3 we show for the same simulations as in Fig. 2 the L_∞ -distance

$$d_{j-1,j}^{(\infty)} := d^{(\infty)}(\hat{f}_{n,h_j}, \hat{f}_{n,h_{j-1}})$$

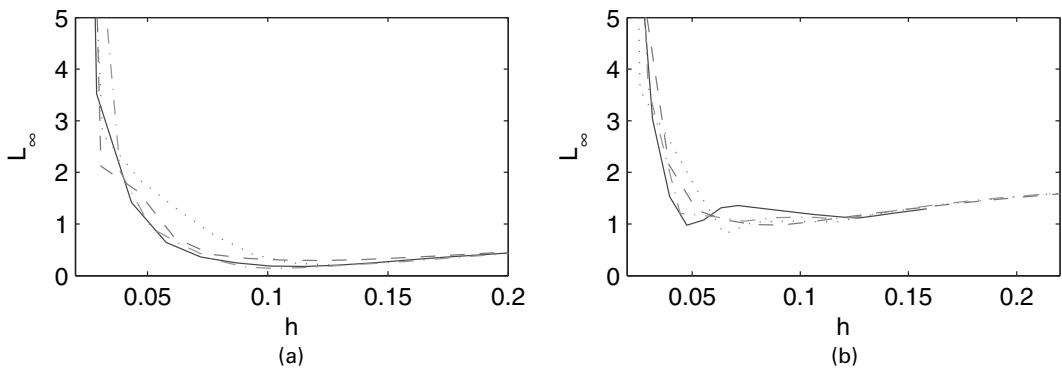


Fig. 2. L_∞ -distance between the true densities (a) f_1 and (b) f_2 and estimates $\hat{f}_{n,h}$ in the dependence of the bandwidth (—, — —, · · · · ·, · · · · ·, four random data sets each for estimation of f_1 and f_2): the samples in the simulations consist of 500 observations contaminated by Laplace-distributed noise with $\lambda = 3$ for simulations involving f_1 and $\lambda = 10$ for those involving f_2

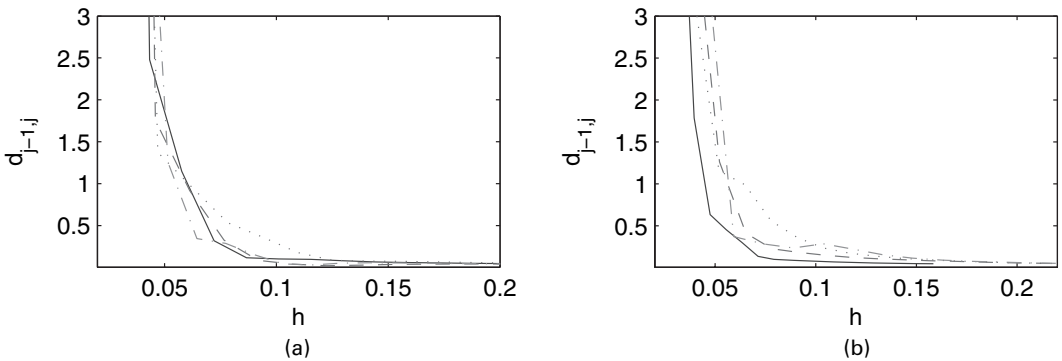


Fig. 3. L_∞ -distance $d_{j-1,j}^{(\infty)}$ between estimates of (a) f_1 and (b) f_2 in the dependence of the bandwidths h_j , using the same curve styles for the same random data sets (and hence estimates) as in Fig. 2

between estimators f_{n,h_j} for two adjacent bandwidths of a sequence of bandwidths $h_j = h_0 j/20$, $j = 1, \dots, 20$, where h_0 is some oversmoothing pilot bandwidth. A comparison of Figs 2 and 3 indicates that the bandwidth, where $d_{j-1,j}^{(\infty)}$ changes its slope suddenly, is a good indicator of the bandwidth which minimizes the L_∞ -distance $d^{(\infty)}(f, f_{n,h})$.

We therefore suggest the following two-step algorithm for a data-driven bandwidth selection.

- (a) *Initialization step:* estimate a pilot bandwidth h_0 which is oversmoothing. If the density to be estimated is expected to be unimodal, a normal reference bandwidth estimator (see Delaigle and Gijbels (2004)) is sufficient; however, in general a more sophisticated selection algorithm such as the plug-in estimator of Delaigle and Gijbels (2004) is to be preferred. To make sure that the pilot bandwidth is not undersmoothing it could be increased by a factor $\gamma > 1$, say $\gamma = 1.5$. For guidance on how to select γ , compare, for example, Figs 2, 4, 6 and 7 in Delaigle and Gijbels (2004).
- (b) *Selection step:* compute \hat{f}_{n,h_j} for a grid of J -values $h_j = jh_0/J$, $j = 1, \dots, J$, where $J \approx 20$ is found to be sufficient in our case. Choose the largest bandwidth h^* such that the ‘change between models for adjacent bandwidth’ $d_{j-1,j}^{(\infty)}$ is more than τ times ($\tau > 1$) larger than $d_{J-1,J}^{(\infty)}$ in the case of the pilot bandwidth.

Several parameters are involved in this bandwidth selection algorithm, and we now comment on the sensitivity of the resulting bandwidth when these are varied. Simulations with various values for γ showed that its precise choice does not affect the results for the bandwidth significantly. Most importantly here is to guarantee an initial bandwidth h_0 which is oversmoothing. Fine-tuning of the threshold parameter τ allows us to adapt the method to different possible purposes of the estimator $\hat{f}_{n,h}$ —decreasing τ yields larger bandwidths and in consequence smoother estimates of f . In our simulations $\tau \approx 2$ turned out to be a good choice for the confidence bands, independent of sample size and ‘true’ underlying density f . This is illustrated by Table 2, which gives the results of a small simulation study of the bootstrap confidence bands consisting of 250 simulations with 200 bootstrap samples each. The confidence bands perform remarkably well for the estimates that are based on our bandwidth selection algorithm.

Additional simulations were performed to test for a dependence of the estimated bandwidth on the bin number J of the bandwidth selection algorithm, and on the noise density (in particular the resulting degree of ill-posedness of the deconvolution problem). Table 3 reports the results of these simulations. In the first part, we have modified the number J that is considered for the selection of the bandwidth, which yields a slight improvement in the performance of the confidence bands, particularly with respect to the mean area that they cover. This is because now

Table 2. Coverage probabilities and confidence band areas for estimating the Gaussian density f_1 and the density of a gamma distribution f_2 from 500 observations, contaminated by Laplace-distributed noise with variance 2/9 for simulations involving f_1 and variance 0.02 for those involving f_2 †

Nominal coverage (%)	Method	Results for f_1 (Gaussian distribution)		Results for f_2 (gamma distribution)	
		Coverage probability	Area	Coverage probability	Area
80	Bootstrap	81.6	0.95	90.8	0.60
90	Bootstrap	88.0	1.10	97.6	0.68
95	Bootstrap	90.8	1.23	98.8	0.74

†The bandwidth h for the estimator $\hat{f}_{n,h}$ was selected in a fully data-driven way. See the text for details.

Table 3. Coverage probabilities and confidence band areas for estimating the density of a gamma distribution f_2 from 500 observations, contaminated by Laplace noise and with $J = 50$ and by noise distributed according to a Laplace distribution with variance 0.02 convolved with itself†

Nominal coverage (%)	Method	Results for gamma distribution, $J = 50$		Results for gamma distribution, convolved with Laplace distribution convolved with itself	
		Coverage probability	Area	Coverage probability	Area
80	Bootstrap	86.0	0.37	90.4	0.65
90	Bootstrap	90.0	0.42	94.8	0.75
95	Bootstrap	93.6	0.46	97.2	0.84

†See the text for details.

more different possible choices for the bandwidth h_j are available to select from, and the critical bandwidth h^* can be determined more precisely. In consequence, it happens less frequently in the simulations that a significantly too small bandwidth is chosen, which would produce strong oscillations in the estimator $\hat{f}_{n,h}$, and eventually large confidence bands. As a second test we replaced the Laplace distribution of the noise terms by a Laplace distribution convolved with itself to increase the ill-posedness of the problem by changing β from 2 to 4. Again, the results in Table 3 show that our choice of bandwidth is robust against this change in the degree of ill-posedness.

The bandwidth selection procedure suggested requires the computation of estimates $\hat{f}_{n,h}$ for a grid of bandwidths h_j . In addition to the fully automatic bandwidth selection as described above, it is recommendable to examine these estimates further visually, if possible. In some preliminary simulations it turned out that the performance of the confidence bands can indeed be improved further by visual examination of the estimates \hat{f}_{n,h_j} over a range of bandwidth $h_k, \dots, h_l, 1 \leq k \leq l \leq J$, and selection of the smallest among these bandwidths for which the

estimate does not show significant oscillations to negative values. We remark that this approach is closely related to the scale space view of curve estimation (e.g. Chaudhuri and Marron (2000)), where one examines the empirical scale space surface that is generated by $\hat{f}_h(x)$ as a function of h and x for significance of present features such as peaks or valleys. A further investigation of the theoretical properties of data-driven bandwidth estimation from a scale space point of view for confidence bands in deconvolution density estimation would clearly be of interest but is beyond the scope of this paper.

5.3. Comparison of asymptotic and bootstrap confidence bands

To investigate the performance of the bootstrap confidence bands in comparison with the asymptotic case (see corollary 2) in the following simulations we estimated in the first step h^{opt} by minimizing $d^\infty(f_i, \hat{f}_{n,h})$, $i = 1, 2$, for several samples and subsequent averaging. This procedure was performed for every combination of sample sizes 100 and 500 with underlying density f_1 and f_2 respectively. The bandwidth was then kept fixed in the subsequent simulations. In the first part of our simulation study, we estimate the density f_1 from samples of sizes 100 and 500 that were generated according to model (1). We perform 250 simulation runs and, for each simulation of bootstrap confidence bands, 200 bootstrap samples are generated. Table 4 presents the results for nominal coverage probabilities 80%, 90% and 95%. We simulated coverage probabilities together with the area of the confidence bands for the estimator $\hat{f}_{1,n}$ of f_1 . From Table 4 we observe that both for the asymptotic and the bootstrap confidence bands the results improve with increasing sample size. In the second Monte Carlo study we have used the gamma density f_2 . Here, we focus on the confidence intervals for $0.25 < x < 0.7$, where the density departs significantly from 0. Apart from this we use the same simulation set-up as described for f_1 . Table 5 summarizes the results for asymptotic and bootstrap confidence bands. Both methods produce reasonable results for the coverage probabilities with a clear advantage for the bootstrap bands. However, in comparison with the simulations that were based on f_1 , the nominal coverage probabilities of the asymptotic confidence bands are recovered less precisely for f_2 . This difference in the quality of approximation is somewhat reflected by the difference in the rates of convergence of the function estimates \hat{f}_1 and \hat{f}_2 , which are $O\{\log(n)^{5/4}/n^{1/2}\}$ (Butucea, 2004)

Table 4. Coverage probabilities and confidence band areas for estimation of the Gaussian distribution f_1 from 100 and 500 observations, contaminated by Laplace-distributed noise with variance 2/9

Nominal coverage (%)	n	Method	Coverage probability	Area
80	100	Asymptotic	56.4	0.71
		Bootstrap	74.1	0.80
	500	Asymptotic	58.4	0.41
		Bootstrap	77.2	0.50
90	100	Asymptotic	68.8	0.84
		Bootstrap	88.8	0.95
	500	Asymptotic	70.8	0.49
		Bootstrap	87.2	0.59
95	100	Asymptotic	80.4	0.96
		Bootstrap	93.3	1.07
	500	Asymptotic	80.8	0.55
		Bootstrap	94.0	0.66

Table 5. Coverage probabilities and confidence band areas for estimation of the density of the gamma distribution f_2 from 100 and 500 observations, contaminated by Laplace-distributed noise with variance 0.02

Nominal coverage (%)	n	Method	Coverage probability	Area
80	100	Asymptotic	33.6	0.97
		Bootstrap	80.0	1.06
	500	Asymptotic	48.8	0.94
		Bootstrap	84.0	0.49
90	100	Asymptotic	45.2	1.08
		Bootstrap	86.0	1.21
	500	Asymptotic	58.8	1.04
		Bootstrap	94.0	0.55
95	100	Asymptotic	53.6	1.20
		Bootstrap	92.0	1.30
	500	Asymptotic	70.4	1.14
		Bootstrap	98.0	0.59

Table 6. Coverage probabilities and confidence band areas for estimating the density of the gamma distribution f_2 from 100 and 500 observations, contaminated by Gaussian noise with variance 0.02†

Nominal coverage (%)	n	Method	Results for correct specification		Results for misspecification model	
			Coverage probability	Area	Coverage probability	Area
80	100	Bootstrap	88.0	0.62	78.8	0.50
	500	Bootstrap	87.2	0.37	82.4	0.36
90	100	Bootstrap	94.4	0.72	86.4	0.58
	500	Bootstrap	93.2	0.43	90.8	0.41
95	100	Bootstrap	96.8	0.80	92.8	0.65
	500	Bootstrap	96.0	0.48	94.8	0.46

†The fourth and fifth columns show the results for correctly specified noise, whereas the last two columns show those for a misspecified noise model, where the error is assumed to be Laplace distributed with variance 0.02.

and $O(n^{-1/3})$ (e.g. Fan (1991a)) respectively. However, Fig. 4, which presents some typical examples for estimated asymptotic confidence bands from 500 and 5000 simulations, shows that these still produce reasonable results for moderate sample sizes such as $n = 500$. Finally, when comparing these results based on the optimal bandwidths h^{opt} with those which were obtained for our data-driven selection procedure, we observe that the bootstrap confidence bands perform slightly better with $h = h^{\text{opt}}$ than if the bandwidth is chosen in a data-driven way. In particular, the nominal coverage probabilities are met to comparable precision for both choices of bandwidth, but the areas of the bands are smaller for $h = h^{\text{opt}}$.

5.4. Robustness and misspecification of ψ

In many practical situations the true shape of the density ψ of the noise is known only approximately and a polynomial decay of Φ_ψ as in condition (6) may not be satisfied. In particular,

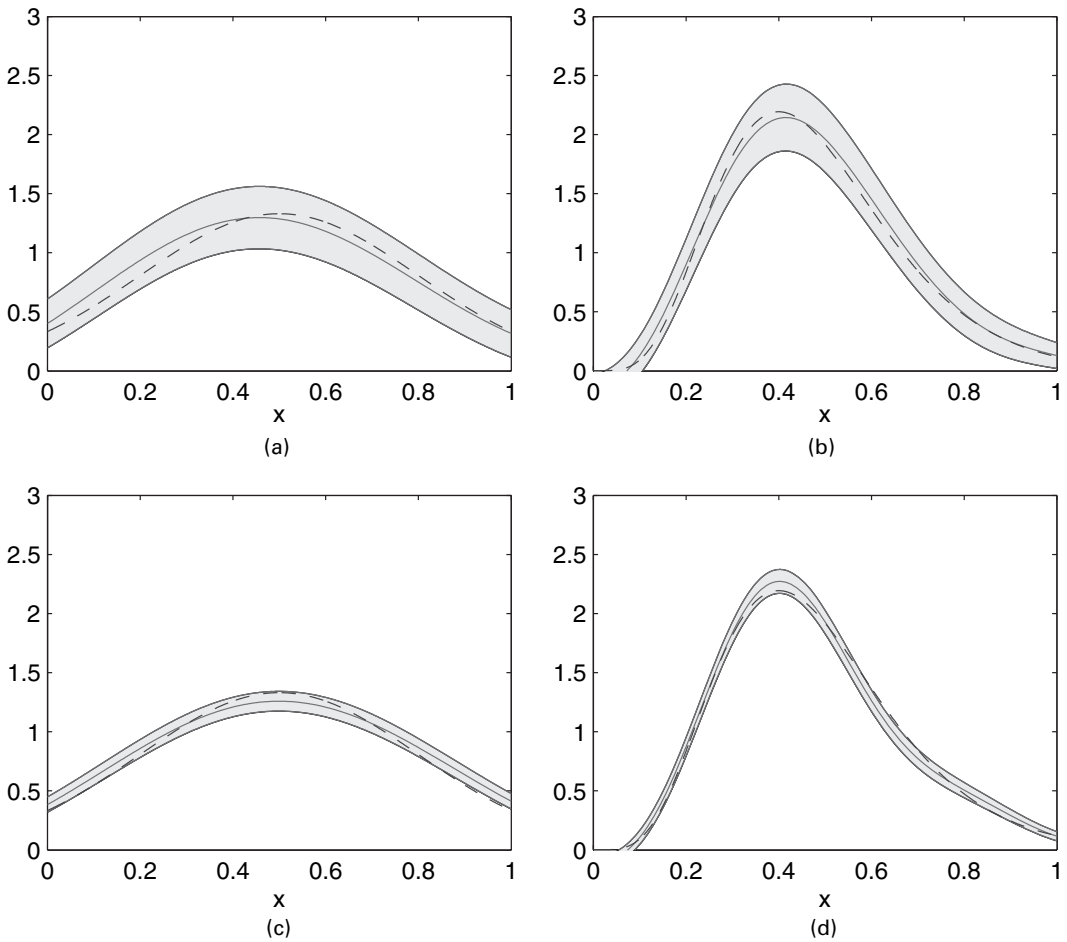


Fig. 4. Estimate \hat{f}_n and associated 90% nominal coverage probability asymptotic confidence bands (—) of the true densities f_1 and f_2 (---): (a) f_1 , $n = 500$; (b) f_2 , $n = 500$; (c) f_1 , $n = 5000$; (d) f_2 , $n = 5000$

Gaussian deconvolution is not covered by our theory and it might be of interest how the bootstrap confidence bands in inequality (17) perform in this case. An example from astrophysics will be discussed in Section 6. The following simulation study indicates that the proposed bootstrap estimator of the confidence bands is robust against this kind of noise model misspecification and still performs well (see Hesse (1999) and Meister (2004)). For this we have performed two additional sets of simulations with f_2 as underlying density and the same simulation set-up as used so far. Now the noise term ε follows a normal density with variance $\sigma^2 = 0.02$, i.e. with the same variance as in our previous simulations. Note that it is not possible to use asymptotic confidence bands as in expression (12) anymore; however, we still can implement their bootstrap version.

In the first part of the simulations we assume that the true noise density is known to be $\phi_{0,0.02}$. The results are summarized in the fourth and fifth columns of Table 6. Finally, in the second part, we assume in the definition of the deconvolution estimator \hat{f}_n that the noise density is Laplace distributed with variance 0.02, i.e. we misspecify the noise model where we assume the same variance to keep the results comparable. Results for this case are given in the two right-most columns of Table 6. From a comparison of the results in Table 5 with those in Table 6

we conclude that the bootstrap estimator for the confidence bands is reasonably robust against misspecification of the noise model and also performs well for the exponentially ill-posed case of Gaussian noise.

The robustness that is indicated in our simulations fits well with theoretical results of Meister (2004). He analysed the effect of misspecification of the error density in density deconvolution on the asymptotic behaviour of the mean integrated squared error and found that, if the true error density is normal, but misspecified as Laplace in the density estimator \hat{f}_n , the mean integrated squared error still has an upper bound. In contrast, Meister (2004) showed that, if the true error density is Laplace, but misspecified as normal in the set-up of \hat{f}_n , then the mean integrated squared error diverges to ∞ . He therefore recommended selecting the Laplace density to set up \hat{f}_n , if a choice between a normal and a Laplace-distributed error density must be made.

5.5. Summarizing remarks

From the simulation study we have found that both the asymptotic and the bootstrap confidence band yield reasonable results if interactively post-processed bandwidths are used, with some advantage for the bootstrap method, particularly for underlying densities of finite smoothness. This is in accordance with Hall's (1993) findings for the direct case. Moreover, the bootstrap confidence bands seem to be reasonably robust against a misspecified noise model, notably, if the deconvolution density leads to a severely ill-posed problem. In practical applications, if visual selection of the bandwidth is not possible or desirable to avoid any subjectiveness of the estimate, the data-driven bandwidth selector with bootstrap confidence bands provides a sound method, which is quite insensitive to the precise choice of the parameters γ , τ and N of the algorithm, and to the underlying densities f and ψ .

In conclusion, as is well known from indirect density estimation and regression, bandwidth selection must be done very carefully and appears to be in general more difficult than in the direct case.

6. Metallicity distribution of F and G dwarfs in the solar neighbourhood

The apparent lack of metal poor G dwarfs relative to predictions from 'closed box models' of stellar formation (the so-called 'G dwarf problem') is an interesting observation that must be explained by stellar formation theory. In this section we apply our method to a sample of approximately 1900 stellar metallicities from the Geneva–Copenhagen survey of kinematic properties, ages and metallicities of F and G dwarfs in the solar neighbourhood (Nordström *et al.*, 2004).

Metallicities such as $Z := [\text{Fe}/\text{H}]$, i.e. the log-based relative fraction of iron compared with hydrogen, are a measure of the fraction of heavy elements in the star. Since the formation of the universe, stars have continuously enriched the interstellar gas, out of which stars form, with metals. Stars of different age thus contain different amounts of metals, which make the quantity of metals of significant interest to understand the formation history of the Milky Way and to test models of stellar formation (Pagel, 1997).

It is not possible to measure stellar metallicities *in situ*. Instead, they can be derived from observations of the brightness of a star in certain spectral bands by using calibrations, which are rather difficult to determine (e.g. Schuster and Nissen (1989), Edvardson *et al.* (1993) and Chen *et al.* (2000)). We assume that the error that is made in this conversion is to a reasonable extent of stochastic nature, as indicated for example by Fig. 8 in Nordström *et al.* (2004), and can be estimated from the dispersions σ between the metallicities that are derived for the same star from different calibrations. For our data typical values are $\sigma \approx 0.1$ (Nordström *et al.*,

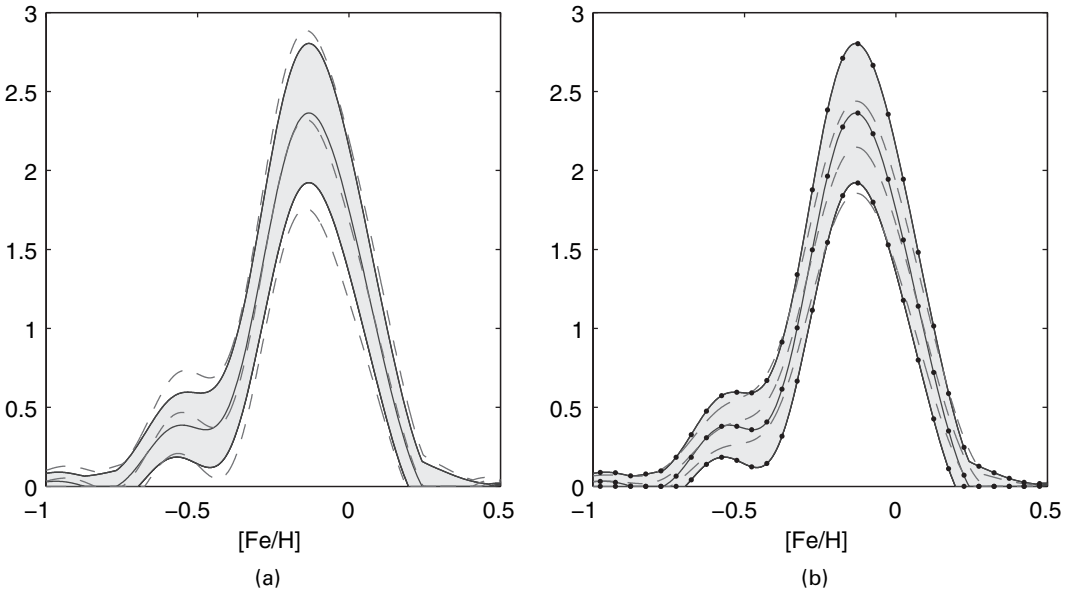


Fig. 5. Estimates and associated 90% nominal coverage probability bootstrap confidence bands of the metallicity density of F and G dwarfs in a solar neighbourhood: (a) estimates and confidence bands for \hat{f}_n based on Laplace-distributed noise with variance 0.1^2 (—, \square), and for \hat{f}_n based on normal noise with variance 0.1^2 (---); (b) estimates and associated confidence bands for \hat{f}_n based on Laplace-distributed noise with variance 0.08^2 (---), 0.1^2 (—) and 0.12^2 (—•) (note that the confidence bands in the case of variance 0.12^2 nearly coincide with those for variance 0.1^2)

2004), which is the value that we use below. We assume further that the observed metallicities X_1, \dots, X_n may be modelled as

$$X = [\text{Fe}/\text{H}] + W,$$

where the noise W is distributed according to a centred Laplace distribution with variance σ^2 and $[\text{Fe}/\text{H}]$ is stochastically independent of W . A standard assumption in astronomy would also be that the noise follows a Gaussian law. However, in general, the distribution of the noise is not known very well, and as we have seen in Section 5 both a Laplace and a Gaussian density with a certain variance lead to similar results. In accordance with these results, and with the recommendations of Meister (2004), we use a Laplace density to set up the density estimator \hat{f}_n . However, to facilitate a further comparison of this approach, the figure also shows confidence bands for the estimator \hat{f}_n based on a normal noise assumption with the same variance $\sigma^2 = 0.1^2$ as used in the case of Laplace-distributed noise. Moreover, since the variance of the noise is known only approximately, we have also determined confidence bands for \hat{f}_n for Laplace-distributed noise with variance 0.08^2 and 0.12^2 . We note that in all these computations we followed the procedure that was described in Section 5 to select the bandwidth.

Fig. 5 presents the estimators \hat{f}_n of the density of $[\text{Fe}/\text{H}]$ and the associated confidence bands with nominal coverage probability 90% from 500 bootstrap replications for the various set-ups of the density estimator \hat{f}_n . From Fig. 5 we conclude that neither the misspecification that is considered for the error density in the set-up of \hat{f}_n nor a reasonable amount of misspecification of the noise variance changes the result strongly.

A comparison of our results with Fig. 7 in Sommer-Larsen (1991) confirms the G dwarf problem in closed box models of stellar formation, i.e. they predict significantly too many F and G dwarfs of low metallicity ($[\text{Fe}/\text{H}] \leq -0.6$). However, a comparison with Figs 16 and 17 in

Jørgensen (2000) shows that the theoretical infall models of Lynden-Bell (1975) and Pagel and Tautvaisiene (1995) reproduce the F and G dwarf metallicity distribution approximately within the confidence bands, which gives further evidence for these models.

Acknowledgements

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Appendix A

A.1. Proof of theorem 1

Following Bickel and Rosenblatt (1973), we shall prove theorem 1 by approximating $Y_n^{(j)}$ by a Gaussian process which does not depend on the density f , and then apply a result for the distribution of the supremum of a Gaussian process. Some steps of the proof are similar to those in Piterbarg and Penskaya (1993), who used the method of Bickel and Rosenblatt to determine the asymptotic distribution of the integrated squared error. However, to obtain the asymptotic distribution of supremum-type statistics, finer approximations are required (see lemmas 1 and 2).

To keep the proof more transparent we have split it into several lemmas. Let G denote the distribution function of the X_i . Without loss of generality we can assume that $X_i = G^{-1}U_i$, where the U_i are uniform on $[0, 1]$, and $G^{-1}(q) = \inf\{t \in \mathbb{R} : G(t) > q\}$. Let G_n be the empirical distribution function of X_1, \dots, X_n , and let $\alpha_n^G(t) = n^{1/2} \{G_n(t) - G(t)\}$ be the empirical process. From Komlós *et al.* (1975) we can assume that there are Brownian bridges B_n such that

$$\sup_{t \in \mathbb{R}} |\alpha_n^G(t) - B_n\{G(t)\}| = O_P\{\log(n)/n^{1/2}\}.$$

Further $B_n(t) = W_n(t) - t W_n(1)$, where W_n are Wiener processes. Partial integration and the fact that $K_n^{(j)}(x) \rightarrow 0, |x| \rightarrow \infty$, give

$$\begin{aligned} Y_n^{(j)}(t) &= \frac{h^{\beta-1/2}}{g(t)^{1/2}} \int_{\mathbb{R}} K_n^{(j)}\left(\frac{t-x}{h}\right) d\alpha_n^G(x) \\ &= \frac{h^{\beta-3/2}}{g(t)^{1/2}} \int_{\mathbb{R}} K_n^{(j+1)}\left(\frac{t-x}{h}\right) \alpha_n^G(x) dx \quad t \in [0, 1]. \end{aligned} \quad (19)$$

As approximations to the process $Y_n^{(j)}$ we consider the processes

$$Y_{n,0}^{(j)}(t) = \frac{h^{\beta-1/2}}{g(t)^{1/2}} \int_{\mathbb{R}} K_n^{(j)}\left(\frac{t-x}{h}\right) dB_n\{G(x)\}$$

and

$$Y_{n,1}^{(j)}(t) = \frac{h^{\beta-1/2}}{g(t)^{1/2}} \int_{\mathbb{R}} K_n^{(j)}\left(\frac{t-x}{h}\right) dW_n\{G(x)\}.$$

From the partial integration formula for stochastic integrals (see Øksendal (1998), page 46) we obtain expressions for $Y_{n,0}^{(j)}(t)$ and $Y_{n,1}^{(j)}(t)$ which are analogous to equation (19).

Lemma 1. Under assumptions 1, 2, part (a), and 3, part (a),

$$\|Y_n^{(j)} - Y_{n,0}^{(j)}\|_{[0,1]} = O_P\{h^{-1/2}n^{-1/2} \log(n)\}.$$

Proof. Using equation (19) and its analogue for $Y_{n,0}^{(j)}$, for $t \in [0, 1]$, we obtain

$$|Y_n^{(j)}(t) - Y_{n,0}^{(j)}(t)| \leq \frac{h^{\beta-3/2}}{g(t)^{1/2}} \|\alpha_n^G - B_n(G)\|_{\mathbb{R}} \int_{\mathbb{R}} \left| K_n^{(j+1)}\left(\frac{t-x}{h}\right) \right| dx.$$

Substituting $u = (t-x)/h$ and using assumptions 2, part (a), and 3, part (a), we obtain the result. \square

Lemma 2. Under assumptions 1 and 3,

$$\|Y_{n,0}^{(j)} - Y_{n,1}^{(j)}\|_{[0,1]} = O_P(h^{\beta+j+1/2}).$$

Proof. We have

$$|Y_{n,0}^{(j)}(t) - Y_{n,1}^{(j)}(t)| = \frac{h^{\beta-1/2}}{g(t)^{1/2}} |W_n(1)| \left| \int_{\mathbb{R}} K_n^{(j)}\left(\frac{t-x}{h}\right) g(x) dx \right|.$$

From Parseval's formula, we obtain

$$\begin{aligned} \left| \int_{\mathbb{R}} K_n^{(j)}\left(\frac{t-x}{h}\right) g(x) dx \right| &= \left| \frac{1}{2\pi} \int_{\mathbb{R}} h \exp(iut) (ihu)^j \frac{\phi_k(-hu)}{\Phi_\psi(-u)} \overline{\Phi_\psi(u)} \overline{\Phi_f(u)} du \right| \\ &\leq \frac{1}{2\pi} h^{j+1} \int_{\mathbb{R}} |\Phi_f(t)| dt. \end{aligned} \quad \square$$

Next let W be a two-sided Wiener process on \mathbb{R} , and consider the processes

$$Y_{n,2}^{(j)}(t) = \frac{h^{\beta-1/2}}{g(t)^{1/2}} \int_{\mathbb{R}} K_n^{(j)}\left(\frac{t-x}{h}\right) g(x)^{1/2} dW(x)$$

and

$$Y_{n,3}^{(j)}(t) = h^{-1/2} \int_{\mathbb{R}} K_n^{(j)}\left(\frac{t-x}{h}\right) dW(x),$$

where $K_n^{(j)}$ is given in equation (8). Note that the process $Y_{n,2}^{(j)}$ has the same finite dimensional distributions as $Y_{n,1}^{(j)}$. Moreover, from a partial integration,

$$Y_{n,2}^{(j)}(t) = \frac{h^{\beta-1/2}}{g(t)^{1/2}} \int_{\mathbb{R}} \left\{ K_n^{(j+1)}(u) g(t-hu)^{1/2} + h K_n^{(j)}(u) \frac{g'(t-hu)}{g^{1/2}(t-hu)} \right\} W(t-hu) du. \quad (20)$$

Lemma 3. Under assumptions 1–3 with δ as in assumption 2, part (b),

$$\|Y_{n,2}^{(j)} - Y_{n,3}^{(j)}\|_{[0,1]} = O_P(h^{\min(1/2, \delta)}).$$

Proof. From equation (20) and a corresponding formula for $Y_{n,3}$ we obtain

$$\begin{aligned} |Y_{n,2}^{(j)}(t) - Y_{n,3}^{(j)}(t)| &\leq \frac{h^{1/2}}{g(t)^{1/2}} \left| \int_{\mathbb{R}} h^\beta K_n^{(j)}(u) \frac{g'(t-hu)}{g^{1/2}(t-hu)} W(t-hu) du \right| \\ &\quad + \frac{h^{-1/2}}{g(t)^{1/2}} \left| \int_{\mathbb{R}} g(t-hu)^{1/2} \{h^\beta K_n^{(j+1)}(u) - K_n^{(j+1)}(u)\} W(t-hu) du \right| \\ &\quad + h^{-1/2} \left| \int_{\mathbb{R}} \left\{ \frac{g(t-hu)^{1/2}}{g(t)^{1/2}} - 1 \right\} K_n^{(j+1)}(u) W(t-hu) du \right|. \end{aligned}$$

The claim follows from assumptions 2 and 3 and the law of the iterated logarithm for the Wiener process (see Karatzas and Shreve (1991), page 112). \square

The proof of theorem 1 now follows from lemmas 1–3 and an application of theorem A1 in Bickel and Rosenblatt (1973) to the process $Y_{n,3}^{(j)}$.

A.2. Proof of corollary 1

Consider the processes

$$\begin{aligned} Y_{n,4}^{(j)}(t) &= \frac{n^{1/2} h^{\beta+1/2}}{\tilde{g}_n(t)^{1/2}} [\hat{f}_n^{(j)}(t) - E\{\hat{f}_n^{(j)}(t)\}], \\ Y_{n,5}^{(j)}(t) &= \frac{n^{1/2} h^{\beta+1/2}}{\tilde{g}_n(t)^{1/2}} \{\hat{f}_n^{(j)}(t) - f^{(j)}(t)\}. \end{aligned}$$

From theorem 1, $\|Y_n^{(j)}\|_{[0,1]} = O_P\{\log(1/h)\}$. Since

$$Y_n^{(j)}(t) - Y_{n,4}^{(j)}(t) = \frac{\tilde{g}_n^{1/2}(t) - g^{1/2}(t)}{\tilde{g}_n^{1/2}(t)} Y_n^{(j)}(t),$$

we conclude that $\|Y_n^{(j)} - Y_{n,4}^{(j)}\|_{[0,1]} = o_P\{\log(1/h)^{-1/2}\}$. Furthermore, from equation (10), uniformly for $t \in [0, 1]$,

$$|Y_{n,4}^{(j)}(t) - Y_{n,5}^{(j)}(t)| = \frac{n^{1/2}h^{\beta+j+1/2}}{|\tilde{g}_n(t)^{1/2}|} |E\{\hat{f}_n^{(j)}(t)\} - f^{(j)}(t)| = O_P(n^{1/2}h^{\beta+r-1/2}).$$

Therefore the conclusion of theorem 1 also remains valid for the process $Y_{n,5}^{(j)}$, and equation (12) follows from rearranging the terms.

A.3. Proof of theorem 2

We start by recalling an approximation to the bootstrap empirical process due to Shorack (1982). Let U_1^*, U_2^*, \dots be independently and identically distributed uniform on $[0, 1]$, and let B_n^* , $n > 1$, be Brownian bridges, where both the U_i^* and the B_n^* are independent of the X_i , such that

$$\|\alpha_n^* - B_n^*\|_{[0,1]} = O_{P^*}\{\log(n)/n^{1/2}\} \quad \text{almost surely,} \quad (21)$$

where α_n^* is the empirical process of the U_i^* , and the almost sureness is with respect to the observations X_i . In the bootstrap procedure, without loss of generality we can assume that $X_i^* = G_n^{-1}U_i^*$, $i = 1, \dots, n$. Let G_n^* be the empirical distribution function of the X_i^* , $i = 1, \dots, n$, and let $\alpha_n^{G_n}(t) = n^{1/2}\{G_n^*(t) - G_n(t)\}$ be the bootstrap empirical process. Since $\alpha_n^{G_n}(t) = \alpha_n^*\{G_n(t)\}$, it follows from expression (21) that

$$\|\alpha_n^{G_n} - B_n^*(G_n)\|_{\mathbb{R}} = O_{P^*}\{\log(n)/n^{1/2}\} \quad \text{almost surely.} \quad (22)$$

Since the Brownian bridge is Hölder continuous almost surely with every exponent $0 < \alpha < \frac{1}{2}$, we have

$$|B_n^*\{G_n(x)\} - B_n^*\{G(x)\}| < C_{\alpha,n}|G_n(x) - G(x)|^\alpha \quad \text{almost surely, } x \in \mathbb{R}, \quad (23)$$

for a sequence of random variables $C_{\alpha,n}$ the conditional distribution of which does not depend on n . Furthermore from Csörgö and Révész (1981), page 156,

$$\|G_n - G\|_{\mathbb{R}} = O([\log\{\log^+(n)\}/n]^{1/2}) \quad \text{almost surely.} \quad (24)$$

Using expressions (22)–(24) we compute that for, fixed $0 < \alpha < \frac{1}{2}$,

$$\begin{aligned} \|\alpha_n^{G_n} - B_n^*(G)\|_{\mathbb{R}} &= \|\alpha_n^*(G_n) - B_n^*(G)\|_{\mathbb{R}} \\ &\leq \|\alpha_n^* - B_n^*\|_{[0,1]} + \|B_n^*(G_n) - B_n^*(G)\|_{\mathbb{R}} \\ &\leq O_{P^*}\{\log(n)/n^{1/2}\} + |C_{\alpha,n}|\|G_n - G\|_{\mathbb{R}}^\alpha \\ &\leq O_{P^*}\{\log(n)/n^{1/2}\} + O_{P^*}(1) O([\log\{\log^+(n)\}/n]^{1/2})^\alpha \\ &= O_{P^*}\{\log(n)/n^{\alpha/2}\} \quad \text{almost surely.} \end{aligned} \quad (25)$$

Now consider the process

$$Y_{n,0}^{*(j)}(t) = \frac{h^{\beta-3/2}}{g(t)^{1/2}} \int_{\mathbb{R}} K_n^{(j+1)}\left(\frac{t-x}{h}\right) B_n^*\{G(x)\} dx, \quad t \in [0, 1].$$

Using equation (25), the following lemma is proved with the same arguments as lemma 1 and corollary 1.

Lemma 4. Under the assumptions of theorem 2, we have that

$$\|Y_n^{*(j)} - Y_{n,0}^{*(j)}\|_{[0,1]} = o_P(c_n^{-1}) \quad \text{almost surely.}$$

Lemma 4 implies that

$$d\{\mathcal{L}^*(c_n\|Y_n^{*(j)}\|_{[0,1]}), \mathcal{L}^*(c_n\|Y_{n,0}^{*(j)}\|_{[0,1]})\} \rightarrow 0 \quad \text{almost surely,}$$

and lemma 4 that

$$d\{\mathcal{L}(c_n \| Y_n^{(j)} \|_{[0,1]}), \mathcal{L}(c_n \| Y_{n,0}^{(j)} \|_{[0,1]})\} \rightarrow 0.$$

But $\mathcal{L}(c_n \| Y_{n,0}^{(j)} \|_{[0,1]})$ and $\mathcal{L}^*(c_n \| Y_{n,0}^{*(j)} \|_{[0,1]})$ coincide almost surely. An application of the triangle inequality finishes the proof of expression (18). The final conclusion follows directly from theorem 1.

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