

# 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 :

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

**Page 54.** Proposition 1.17 should start as follows :

Let  $N \leq n - 1$ . Then under Assumption (A)...

**Page 74, Exercise 1.7 :**  $n \geq 1$  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  $n \rightarrow \infty$ ,

**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 :**  $\Phi(\omega)e^{it\omega}$  should be replaced by  $\Phi(\omega)e^{-it\omega}$ .

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

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

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