

Boundary effects for densities and distribution functions

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Abstract: It is well known now that kernel distribution estimators are not consistent when estimating a distribution near the finite end points of the support of the distribution function to be estimated. This is due to boundary effects that occur in nonparametric curve estimation problems. To avoid these difficulties we use the technique, which is a kind of generalized reflection method involving reflecting a transformation of the data.

Keywords: kernel estimation, reflection method, distribution estimation.

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