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UNIVERSAL CONSISTENCY OF DELTA ESTIMATORS

JOSE M. VIDAL-SANZ¹ AND MIGUEL A. DELGADO²

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Abstract. This paper considers delta estimators of the Radon-Nikodym derivative of a probability function with respect to a σ -finite measure. We provide sufficient conditions for universal consistency, which are checked for some wide classes of non-parametric estimators.

Key words and phrases: Nonparametric density estimation, delta estimators, universal consistency.

¹Department of Business Economics, Universidad Carlos III de Madrid, C/ Madrid, 126, 28903 Getafe, Madrid, Spain

²Department of Economics, Universidad Carlos III de Madrid, C/ Madrid, 126, 28903 Getafe, Madrid, Spain