

## **Plug-in bandwidth selector for the kernel relative density estimator**

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**Abstract** This paper is focused on two kernel relative density estimators in a two-sample problem. An asymptotic expression for the mean integrated squared error of these estimators is found and, based on it, two solve-the-equation plug-in bandwidth selectors are proposed. In order to examine their practical performance a simulation study and a practical application to a medical dataset are carried out.

**Keywords** Kernel-type estimates · Smoothing parameter · Solve-the-equation rules · Survival analysis · Two-sample problem