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ON A SIMPLE ESTIMATE OF THE RECIPROCAL OF THE DENSITY FUNCTION

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1. Introduction and summary. Let $x_1 < x_2 < \cdots < x_n$ be an ordered random sample of size n from the absolutely continuous cdf $F(x)$ with positive density $f(x)$ having a continuous first derivative in a neighborhood of the pth population quantile $\nu_p (= F^{-1}(p))$. In order to convert the median or any other "quick estimator" [1] into a test we must estimate its variance, or for large samples its asymptotic variance which depends on $1/f(\nu_p)$. Siddiqui [4] proposed the estimator $S_{mn} = n(2m)^{-1}(x_{[np]+m} - x_{[np]-m+1})$ for $1/f(\nu_p)$, showed it is asymptotically normally distributed and suggested that m be chosen to be of order $n^{\frac{1}{2}}$. In this note we show that the value of m minimizing the asymptotic mean square error (AMSE) is of order $n^{\frac{1}{3}}$ (yielding an AMSE of order $n^{-\frac{2}{3}}$). Our analysis is similar to Rosenblatt's [2] study of a simple estimate of the density function.

2. Large sample theory. In order to develop the large sample theory of S_{mn} it is convenient to consider the ordered sample $x_1 < x_2 < \cdots < x_n$ as a transform of an ordered sample $u_1 < u_2 < \cdots < u_n$ from a uniform distribution on $(0, 1)$ where $x_i = F^{-1}(u_i)$. For simplicity, let $G = F^{-1}$ (which exists as $f(x)$ is positive). We shall use the fact that the spacings from a uniform distribution have a beta distribution ([6], p. 236).

$$E(u_{[np]+m} - u_{[np]-m+1})^r = n!(2m + r - 2)!/[(n + r)!(2m - 2)!] \tag{2.1}$$

and

$$E(u^s_{[np]-m+1}u^r_{[np]+m}) \cdot = n!([np] + s - m)!([np] + m + r + s - 1)! [([np] - m)!([np] + m + s - 1)!(n + r + s)!]^{-1}. \tag{2.2}$$

As Siddiqui did not prove that the estimator is consistent we now do so.

THEOREM 1. *If $m = o(n)$ and $m \to \infty$ as $n \to \infty$, then the statistic S_{mn} is a consistent estimator of $g(p) = 1/f(\nu_p)$.*

PROOF. Since $u_{[np]+m}$ and $u_{[np]-m+1}$ converge to p in probability, expanding G about p yields the following representation of S_{mn} :

$$S_{mn} \sim n(2m)^{-1}g(p)(u_{[np]+m} - u_{[np]-m+1}) + o_p(u_{[np]+m} - u_{[np]-m+1}). \tag{2.3}$$

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Using formula (2.1) and Chebyshev's inequality, the random variable $n(2m)^{-1}(u_{[np]+m} - u_{[np]-m+1})$ can be shown to converge in probability to one as $m \to \infty$. Thus, $S_{mn} = g(p) + o_p(1)$. (The consistency of S_{mn} can also be proved by using the methods of Sen [3].)

For completeness we include the asymptotic distribution of S_{mn} [4].

THEOREM 2 (Siddiqui). *Under the conditions of Theorem 1,*

$$(2.4) \qquad (2m)^{\frac{1}{2}}[S_{mn} - g(p)]/g(p) \to_{\mathcal{L}} N(0, 1).$$

For the remainder of the section we assume that the first three derivatives of f exist in a neighborhood of ν_p and proceed heuristically. From Theorem 2, the variance of S_{mn}

$$(2.5) \qquad \text{Var } (S_{mn}) \sim g^2(p)/2m$$

as $m \to \infty$ and $m/n \to 0$.

In order to obtain the asymptotically optimal choice of m, we require an expression for the asymptotic bias of S_{mn}. Expanding $G(u_{[np]+m}) - G(u_{[np]-m+1})$ in a Taylor series it can be shown, using (2.1) and (2.2) that

$$(2.6) \qquad E(S_{mn}) \sim g(p) + [g''(p)/6](m/n)^2$$

as $m \to \infty$ and $m/n \to 0$. Thus, the squared bias is given by

$$(2.7) \qquad (\text{bias } S_{mn})^2 = [E(S_{mn}) - g(p)]^2 \sim [g''(p)^2/36](m/n)^4$$

as $m \to \infty$ and $m/n \to 0$. Now m will be chosen to minimize the asymptotic mean square error

$$(2.8) \qquad E[S_{mn} - g(p)]^2 \sim g^2(p)/2m + [g''(p)^2/36](m/n)^4$$

as $m \to \infty$ and $m/n \to 0$. If m is set equal to cn^γ, $\gamma > 0$, it is easily seen from (2.8) that the optimal choice for γ is $\gamma = \frac{4}{5}$. Then (denoting S_{mn}, $m = cn^{\frac{4}{5}}$ by S_n)

$$(2.9) \qquad E[S_n - g(p)]^2 \sim g^2(p)/2cn^{\frac{4}{5}} + [g''(p)]^2c^4/36n^{\frac{4}{5}}$$

as $n \to \infty$. The value of c minimizing (2.9) is (assuming $g''(p) \neq 0$)

$$(2.10) \qquad \begin{aligned} c &= (9g^2(p)/2[g''(p)]^2)^{\frac{1}{5}} \\ &= (9f^8(\nu_p)/2[3(f'(\nu_p))^2 - f(\nu_p)f''(\nu_p)]^2)^{\frac{1}{5}}. \end{aligned}$$

With this choice of c and γ we find that

$$(2.11) \qquad E[S_n - g(p)]^2 \sim \tfrac{5}{4}9^{-\frac{1}{5}}2^{-\frac{4}{5}}[g(p)]^{\frac{8}{5}}[g''(p)]^{\frac{2}{5}}n^{-\frac{4}{5}}$$

as $n \to \infty$.

It should be noted that the above formulas are very similar to those obtained by Rosenblatt [2], pp. 835–836, for his estimate of the density function. While the problems considered by Rosenblatt and in this note are different, the solutions are isomorphic.

Recently [5] Weiss and Wolfowitz proposed another estimator of the density function which, in effect, estimates c. Presumably, their approach can be extended to the problem considered here.

The choice of c should be based on prior knowledge of the values of $f(\nu_p)$,

$f'(\nu_p)$ and $f''(\nu_p)$. The values of c when $p = \frac{1}{2}$ for some common densities are as follows: Normal (.5), Cauchy (.4), and Logistic (.58).

3. Extensions. It is also of interest to estimate $p(1 - q)/nf(\nu_p)f(\nu_q)$, $p < q$, the asymptotic covariance between the pth and qth sample quantiles. The discussion of the previous sections suggests that $1/f(\nu_p)f(\nu_p)$ be estimated by

$$S_{m_1m_2n} = n^2(x_{[np]+m_1} - x_{[np]-m_1+1})(x_{[nq]+m_2} - x_{[nq]-m_2+1})/4_{m_1m_2}. \tag{3.1}$$

The consistency of $S_{m_1m_2n}$ (if $m_1 = o(n)$, $m_2 = o(n)$, $m_1 \to \infty$ as $n \to \infty$ and $m_2 \to \infty$ as $n \to \infty$) follows from the fact that the product of two consistent Siddiqui estimators is consistent. It is also easy to show that

$$((S_{m_1m_2n} - g(p)g(q))/g(p)g(q)[(2m_1)^{-1} + (2m_2)^{-1}]^{\frac{1}{2}}) \to_{\mathcal{L}} N(0, 1). \tag{3.2}$$

Thus, the variance of the estimate

$$\text{Var}\,(S_{m_1m_2n}) \sim g^2(p)g^2(q)[(2m_1)^{-1} + (2m_2)^{-1}] \tag{3.3}$$

as $m_1 \to \infty$, $m_2 \to \infty$, $m_1/n \to 0$ as $n \to \infty$ and $m_2/n \to 0$ as $n \to$. Since $S_{m_1m_2n}$ is asymptotically the product of two independent Siddiqui-estimators, the mean of the estimate

$$E(S_{m_1m_2n}) \sim g(p)g(q) + g(p)g''(q)(m_2/n)^2/6 + g''(p)g(q)(m_1/n)^2/6 \tag{3.4}$$

as $m_1 \to \infty$ $m_2 \to \infty$, $m_1/n \to 0$ as $n \to \infty$ and $m_2/n \to 0$ as $n \to \infty$. We now assume that $g''(p) \neq 0$, $g''(q) \neq 0$ and $g''(p)/g''(q) > 0$. As before we choose m_1 and m_2 to minimize the asymptotic mean square error.

$$\begin{aligned} &E[S_{m_1m_2n} - g(p)g(q)]^2 \\ &\quad \sim [g(p)g''(q)(m_2/n)^2/6 + g(q)g''(p)(m_1/n)^2/6] \\ &\qquad + g^2(p)g^2(q)[(2m_1)^{-1} + (2m_2)^{-1}]. \end{aligned} \tag{3.5}$$

Letting $m_1 = c_1n^{\gamma_1}$, $\gamma_1 > 0$ and $m_2 = c_2n^{\gamma_2}$, $\gamma_2 > 0$ we find that the optimum choices of γ_1 and γ_2 are $\gamma_1 = \gamma_2 = \frac{4}{5}$. The optimal value of c_1 is

$$c_1 = (9g^2(p)/2[g''(p)]^2[1 + (g(p)g''(q)/g''(p)g(q))^{\frac{1}{2}}])^{\frac{1}{5}}. \tag{3.6}$$

The optimal value of c_2 is given by the same formula with p and q interchanged.

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