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A note on the convergence rate of the kernel density estimator of the mode

In this talk, the mode estimator based on the Parzen–Rosenblatt kernel estimator is considered (Parzen, 1962). In light of Shi et al. (2009), under mild conditions, we establish the relationship between the convergence rate of the mode estimator and the window width. In this way, we obtain a better convergence rate of the mode estimator.

This is joint work with X. Shi and B. Miao.