SPRINGER TEXTS IN STATISTICS

All of Nonparametric Statistics

Larry Wasserman

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All of Nonparametric Statistics

With 52 Illustrations

Springer

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Preface

There are many books on various aspects of nonparametric inference such as density estimation, nonparametric regression, bootstrapping, and wavelets methods. But it is hard to find all these topics covered in one place. The goal of this text is to provide readers with a single book where they can find a brief account of many of the modern topics in nonparametric inference.

The book is aimed at master's-level or Ph.D.-level statistics and computer science students. It is also suitable for researchers in statistics, machine learning and data mining who want to get up to speed quickly on modern nonparametric methods. My goal is to quickly acquaint the reader with the basic concepts in many areas rather than tackling any one topic in great detail. In the interest of covering a wide range of topics, while keeping the book short, I have opted to omit most proofs. Bibliographic remarks point the reader to references that contain further details. Of course, I have had to choose topics to include and to omit, the title notwithstanding. For the most part, I decided to omit topics that are too big to cover in one chapter. For example, I do not cover classification or nonparametric Bayesian inference.

The book developed from my lecture notes for a half-semester (20 hours) course populated mainly by master's-level students. For Ph.D.-level students, the instructor may want to cover some of the material in more depth and require the students to fill in proofs of some of the theorems. Throughout, I have attempted to follow one basic principle: never give an estimator without giving a confidence set.

The book has a mixture of methods and theory. The material is meant to complement more method-oriented texts such as Hastie et al. (2001) and Ruppert et al. (2003).

After the Introduction in Chapter 1, Chapters 2 and 3 cover topics related to the empirical CDF such as the nonparametric delta method and the bootstrap. Chapters 4 to 6 cover basic smoothing methods. Chapters 7 to 9 have a higher theoretical content and are more demanding. The theory in Chapter 7 lays the foundation for the orthogonal function methods in Chapters 8 and 9. Chapter 10 surveys some of the omitted topics.

I assume that the reader has had a course in mathematical statistics such as Casella and Berger (2002) or Wasserman (2004). In particular, I assume that the following concepts are familiar to the reader: distribution functions, convergence in probability, convergence in distribution, almost sure convergence, likelihood functions, maximum likelihood, confidence intervals, the delta method, bias, mean squared error, and Bayes estimators. These background concepts are reviewed briefly in Chapter 1.

Data sets and code can be found at:

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www.stat.cmu.edu/∼larry/all-of-nonpar
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I need to make some disclaimers. First, the topics in this book fall under the rubric of "modern nonparametrics." The omission of traditional methods such as rank tests and so on is not intended to belittle their importance. Second, I make heavy use of large-sample methods. This is partly because I think that statistics is, largely, most successful and useful in large-sample situations, and partly because it is often easier to construct large-sample, nonparametric methods. The reader should be aware that large-sample methods can, of course, go awry when used without appropriate caution.

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Larry Wasserman
Pittsburgh, Pennsylvania
July 2005

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1
Introduction

In this chapter we briefly describe the types of problems with which we will be concerned. Then we define some notation and review some basic concepts from probability theory and statistical inference.

1.1 What Is Nonparametric Inference?

The basic idea of nonparametric inference is to use data to infer an unknown quantity while making as few assumptions as possible. Usually, this means using statistical models that are infinite-dimensional. Indeed, a better name for nonparametric inference might be infinite-dimensional inference. But it is difficult to give a precise definition of nonparametric inference, and if I did venture to give one, no doubt I would be barraged with dissenting opinions.

For the purposes of this book, we will use the phrase nonparametric inference to refer to a set of modern statistical methods that aim to keep the number of underlying assumptions as weak as possible. Specifically, we will consider the following problems:

1. (Estimating the distribution function). Given an IID sample $X_1, \ldots, X_n \sim F$, estimate the CDF $F(x) = \mathbb{P}(X \leq x)$. (Chapter 2.)

2. (Estimating functionals). Given an IID sample $X_1, \ldots, X_n \sim F$, estimate a functional $T(F)$ such as the mean $T(F) = \int x\, dF(x)$. (Chapters 2 and 3.)

3. (Density estimation). Given an IID sample $X_1, \ldots, X_n \sim F$, estimate the density $f(x) = F'(x)$. (Chapters 4, 6 and 8.)

4. (Nonparametric regression or curve estimation). Given $(X_1, Y_1), \ldots, (X_n, Y_n)$ estimate the regression function $r(x) = \mathbb{E}(Y|X = x)$. (Chapters 4, 5, 8 and 9.)

5. (Normal means). Given $Y_i \sim N(\theta_i, \sigma^2)$, $i = 1, \ldots, n$, estimate $\theta = (\theta_1, \ldots, \theta_n)$. This apparently simple problem turns out to be very complex and provides a unifying basis for much of nonparametric inference. (Chapter 7.)

In addition, we will discuss some unifying theoretical principles in Chapter 7. We consider a few miscellaneous problems in Chapter 10, such as measurement error, inverse problems and testing.

Typically, we will assume that distribution F (or density f or regression function r) lies in some large set $\mathfrak{F}$ called a **statistical model**. For example, when estimating a density f, we might assume that

$$f \in \mathfrak{F} = \left\{ g : \int (g''(x))^2 dx \leq c^2 \right\}$$

which is the set of densities that are not "too wiggly."

1.2 Notation and Background

Here is a summary of some useful notation and background. See also Table 1.1.

Let $a(x)$ be a function of x and let F be a cumulative distribution function. If F is absolutely continuous, let f denote its density. If F is discrete, let f denote instead its probability mass function. The mean of a is

$$\mathbb{E}(a(X)) = \int a(x) dF(x) \equiv \begin{cases} \int a(x) f(x) dx & \text{continuous case} \\ \sum_j a(x_j) f(x_j) & \text{discrete case.} \end{cases}$$

Let $\mathbb{V}(X) = \mathbb{E}(X - \mathbb{E}(X))^2$ denote the variance of a random variable. If $X_1, \ldots, X_n$ are n observations, then $\int a(x) d\widehat{F}_n(x) = n^{-1} \sum_i a(X_i)$ where $\widehat{F}_n$ is the **empirical distribution** that puts mass $1/n$ at each observation X_i.