Article

Asymptotic Expansions for Symmetric Statistics with Degenerate Kernels

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Abstract: Asymptotic expansions for U-statistics and V-statistics with degenerate kernels are investigated, respectively, and the remainder term $O(n^{1-p/2})$, for some $p \geq 4$, is shown in both cases. From the results, it is obtained that asymptotic expansions for the Cramér–von Mises statistics of the uniform distribution $U(0,1)$ hold with the remainder term $O(n^{1-p/2})$ for any $p \geq 4$. The scheme of the proof is based on three steps. The first one is the almost sure convergence in a Fourier series expansion of the kernel function $u(x,y)$. The key condition for the convergence is the nuclearity of a linear operator T_u defined by the kernel function. The second one is a representation of U-statistics or V-statistics by single sums of Hilbert space valued random variables. The third one is to apply asymptotic expansions for single sums of Hilbert space valued random variables.

1. Introduction

Asymptotic expansions for symmetric statistics are studied by many people. See, e.g., Callaert–Janssen–Veraverbeke (1960) [1], Withers (1988) [2], Maesono (2004) [3], and so on. They treat U-statistics with non-degenerate kernels. On the other hand, Bentkus—Götze (1999) [4] and Zubayraev (2011) [5] obtained optimal bounds in asymptotic expansions for U-statistics with degenerate kernels. They treat the following modified U-statistics,

$$W_n = \frac{1}{n^2} \sum_{1 \leq i < j \leq n} \phi(\xi_i, \xi_j) + \frac{1}{n} \sum_{1 \leq i \leq n} \phi_1(\xi_i). \tag{1}$$

where $\phi(\cdot, \cdot)$ is a symmetric function, $\phi_1(\cdot)$ is a measurable function and $\{\xi_i\}$ are i.i.d. random variables. W_n coincides with V-statistics when

$$\phi_1(x) = \frac{1}{2}\phi(x, x). \tag{2}$$

If $\phi_1(x) = 0$ for any x, then W_n coincides with U-statistics. They obtained asymptotic expansions with remainder $O(n^{-1})$ for the distribution function of W_n. In this paper, we investigate asymptotic expansions for the simple U-statistics and the V-statistics with degree two defined by

$$U_n = \frac{2}{n^2} \sum_{1 \leq i < j \leq n} u(\xi_i, \xi_j), \quad V_n = \frac{1}{n^2} \sum_{1 \leq i, j \leq n} u(\xi_i, \xi_j), \tag{3}$$

respectively. We obtain asymptotic expansions with remainder $O(n^{1-p/2})$ for some $p \geq 4$ for the distribution function of U_n or V_n under some assumptions for $\{\xi_i\}$ and $u(x,y)$. Our scheme of the proof is based on three steps. The first one is the almost sure convergence

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Expansions and Asymptotics for Statistics Christopher G. Small,2010-05-07 Asymptotic methods provide important tools for approximating and analysing functions that arise in probability and statistics Moreover the conclusions of asymptotic analysis often supplement the conclusions obtained by numerical methods Providing a broad toolkit of analytical methods Expansions and Asymptotics for Statistics shows how asymptoti *Asymptotic Expansions for General Statistical Models* Johann Pfanzagl,2013-11-27 0 1 The aim of the book Our Contributions to a General Asymptotic Statistical Theory Springer Lecture Notes in Statistics Vol 13 1982 called Vol I in the following suggest to describe the local structure of a general family of probability measures by its tangent space and the local behavior of a functional K k by its gradient Starting from these basic concepts asymptotic envelope power functions for tests and asymptotic bounds for the concentration of estimators are obtained and heuristic procedures are suggested for the construction of test and estimator sequences attaining these bounds In the present volume these asymptotic investigations are carried one step further From approximations by limit distributions to approximations by Edgeworth expansions 1 2 adding one term of order n to the limit distribution As in Vol I the investigation is general in the sense of dealing with arbitrary families of probability measures and arbitrary functionals The investigation is special in the sense that it is restricted to statistical procedures based on independent identically distributed observations 2 Moreover it is special in the sense that its concern are regular models i e families of probability measures and functionals which are subject to certain general conditions like differentiability Irregular models are certainly of mathematical interest Since they are hardly of any practical relevance it appears justifiable to exclude them at this stage of the investigation Asymptotic Theory of Testing Statistical Hypotheses Vladimir E. Bening,2011-08-30 The series is devoted to the publication of high level monographs and surveys which cover the whole spectrum of probability and statistics The books of the series are addressed to both experts and advanced students **Asymptotic Statistics** Manfred Denker,Rabi Bhattacharya,2012-12-06 These notes are based on lectures presented during the seminar on Asymptotic Statistics held at SchloB Reisensburg Gunzburg May 29 June 5 1988 They consist of two parts the theory of asymptotic expansions in statistics and probabilistic aspects of the asymptotic distribution theory in nonparametric statistics Our intention is to provide a comprehensive presentation of these two subjects leading from elementary facts to the advanced theory and recent results Prospects for further research are also included We would like to thank all participants for their stimulating discussions and their interest in the subjects which made lecturing very pleasant Special thanks are due H Zimmer for her excellent typing We would also like to take this opportunity to to express our thanks to the Gesellschaft fur mathematische Forschung and to the Deutsche Mathematiker Vereinigung especially to Professor G Fischer for the opportunity to present these lectures and to the Birkhauser Verlag for the publication of these lecture notes R Bhattacharya M Denker Part I Asymptotic Expansions in Statistics Rabi Bhattacharya 11 sect 1 CRAMER EDGEWORTH EXPANSIONS Let

Q be a probability measure on IRk B B denoting the Borel sigmafield on IR Assume that the s th absolute moment of Q is finite 1 1 P J II x lis Q dx   **State of the Art in Probability and Statistics** Mathisca de Gunst,Chris Klaassen,A. W. van der Vaart,2001   Probability Theory and Extreme Value Theory Madan Lal Puri,2011-07-11 No detailed description available for Probability Theory and Extreme Value Theory   **Asymptotic Expansion of a Partition Function Related to the Sinh-model** Gaëtan Borot,Alice Guionnet,Karol K. Kozlowski,2016-12-08 This book elaborates on the asymptotic behaviour when N is large of certain N dimensional integrals which typically occur in random matrices or in 1 1 dimensional quantum integrable models solvable by the quantum separation of variables The introduction presents the underpinning motivations for this problem a historical overview and a summary of the strategy which is applicable in greater generality The core aims at proving an expansion up to o 1 for the logarithm of the partition function of the sinh model This is achieved by a combination of potential theory and large deviation theory so as to grasp the leading asymptotics described by an equilibrium measure the Riemann Hilbert approach to truncated Wiener Hopf in order to analyse the equilibrium measure the Schwinger Dyson equations and the boostrap method to finally obtain an expansion of correlation functions and the one of the partition function This book is addressed to researchers working in random matrices statistical physics or integrable systems or interested in recent developments of asymptotic analysis in those fields   Encyclopedia of Statistical Sciences, Volume 1 ,2005-12-16 Countless professionals and students who use statistics in their work rely on the multi volume Encyclopedia of Statistical Sciences as a superior and unique source of information on statistical theory methods and applications This new edition available in both print and on line versions is designed to bring the encyclopedia in line with the latest topics and advances made in statistical science over the past decade in areas such as computer intensive statistical methodology genetics medicine the environment and other applications Written by over 600 world renowned experts including the editors the entries are self contained and easily understood by readers with a limited statistical background With the publication of this second edition in 16 printed volumes the Encyclopedia of Statistical Sciences retains its position as a cutting edge reference of choice for those working in statistics biostatistics quality control economics sociology engineering probability theory computer science biomedicine psychology and many other areas   Higher Order Asymptotics J. K. Ghosh,1994   *Inference, Asymptotics, and Applications* Nancy Reid,Torben Martinussen,2017-03-10 This book showcases the innovative research of Professor Skovgaard by providing in one place a selection of his most important and influential papers Introductions by colleagues set in context the highlights key achievements and impact of each work This book provides a survey of the field of asymptotic theory and inference as it was being pushed forward during an exceptionally fruitful time It provides students and researchers with an overview of many aspects of the field   **International Encyclopedia of Statistical Science** Miodrag Lovric,2025-06-19 The International Encyclopedia of Statistical Science stands as a monumental effort to enrich statistics education globally particularly in regions facing

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Asymptotic Statistics Reinhard Höpfner,2014-01-31 This textbook is devoted to the general asymptotic theory of statistical experiments Local asymptotics for statistical models in the sense of local asymptotic mixed normality or local asymptotic quadraticity make up the core of the book Numerous examples deal with classical independent and identically distributed models and with stochastic processes The book can be read in different ways according to possibly different mathematical preferences of the reader One reader may focus on the statistical theory and thus on the chapters about Gaussian shift models mixed normal and quadratic models and on local asymptotics where the limit model is a Gaussian shift or a mixed normal or a quadratic experiment LAN LAMN LAQ Another reader may prefer an introduction to stochastic process models where given statistical results apply and thus concentrate on subsections or chapters on likelihood ratio processes and some diffusion type models where LAN LAMN or LAQ occurs Finally readers might put together both aspects The book is suitable for graduate students starting to work in statistics of stochastic processes as well as for researchers interested in a precise introduction to this area **Small Sample Asymptotics** Christopher A. Field,Elvezio Ronchetti,1990 **Asymptotic Expansions for Infinite Weighted Convolutions of Heavy Tail Distributions and Applications** Philippe Barbe,William P. McCormick,2009 January 2009 volume 197 number 922 Fourth of five numbers **Current Index to Statistics, Applications, Methods and Theory** ,1994 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields Selected Works of Peter J. Bickel Jianqing Fan,Ya'acov Ritov,C.F. Jeff Wu,2012-11-28 This volume presents selections of Peter J Bickel s major papers along with comments on their novelty and impact on the subsequent development of statistics as a discipline Each of the eight parts concerns a particular area of research and provides new commentary by experts in the area The parts range from Rank Based Nonparametrics to Function Estimation and Bootstrap Resampling Peter s amazing career encompasses the majority of statistical developments in the last half century or about about half of the entire history of the systematic development of statistics This volume shares insights on these exciting statistical developments with future generations of statisticians The compilation of supporting material about Peter s life and work help readers understand the environment under which his research was conducted The material

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