Another Bias Correction for Asymmetric Kernel Density Estimation with a Parametric Start[*]

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April 2018

Abstract

This paper studies yet another semiparametric bias-corrected density estimation using asymmetric kernels. The estimator can be obtained by making a multiplicative bias correction for the initial parametric model twice, and it is shown to establish rate improvement when best implemented.

Keywords: Asymmetric kernel; bias reduction; boundary effect; semiparametric density estimation; smoothing.
JEL Classification Codes: C13; C14.
MSC 2000 Codes: 62G7; 62G20.