

ON THE UNIFORM CONSISTENCY OF FREQUENCY POLYGONS FOR ρ^- -MIXING SAMPLES

WEI WANG, HAIWU HUANG, YI WU AND KAN CHEN*

Abstract. In this paper, the frequency polygon is considered as a nonparametric density estimator for ρ^- -mixing samples. By the moment inequality, we prove the uniformly strong consistency of the estimator and obtain the corresponding rate under some mild conditions. The results obtained in this paper extend and improve some existing ones in the literature.

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