



Combinatorial Methods in Density Estimation (Springer Series in Statistics)

Luc Devroye, Gábor Lugosi

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Density estimation has evolved enormously since the days of bar plots and histograms, but researchers and users are still struggling with the problem of the selection of the bin widths. This book is the first to explore a new paradigm for the data-based or automatic selection of the free parameters of density estimates in general so that the expected error is within a given constant multiple of the best possible error. The paradigm can be used in nearly all density estimates and for most model selection problems, both parametric and nonparametric.

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