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ON INTEGRATED SQUARE ERRORS OF RECURSIVE NONPARAMETRIC ESTIMATES OF NONSTATIONARY MARKOV PROCESSES

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Abstract: The integrated square error (ISE) and the mean integrated square error (MISE) for a class of recursive estimators of the transition density function of a vector-valued nonstationary Markov process are considered. Conditions are given under which the MISE converges, and the ISE converges in probability and almost surely.

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