PROBABILITY
AND

MATHEMATICAL STATISTICS
Vol. 9, Fasc. 1 (1988), pp. 1-10

## NONPARAMETRIC POLYNOMIAL DENSITY ESTIMATION

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*Abstract:* A simple construction of polynomial estimators for densities and distributions on the unit interval is presented. For Lipschitz densities the error for the mean square deviation is characterized. The Casteljeau algorithm for calculating the values of the estimators is applied.

**2000 AMS Mathematics Subject Classification:** Primary: -; Secondary: -; **Key words and phrases:** -

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