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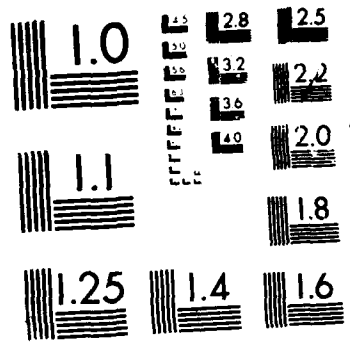
ESTIMATION OF MULTIVARIATE BINARY DENSITY USING
ORTHONORMAL FUNCTIONS (U) PITTSBURGH UNIV PA CENTER
FOR MULTIVARIATE ANALYSIS X R CHEN ET AL DEC 86
TR-86-48 AFOSR-TR-87-1075 F49620-85-C-0008 F/G 12/3

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UNCLASSIFIED

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MICROCOPY RESOLUTION TEST CHART
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REPORT DOCUMENTATION PAGE

READ INSTRUCTIONS BEFORE COMPLETING FORM

1. REPORT NUMBER

2. GOVT ACCESSION NO.

3. RECIPIENT'S CATALOG NUMBER

86-48

A186 386

DTIC FILE COPY

4. TITLE (and Subtitle)

Estimation of multivariate binary density using orthonormal functions

5. TYPE OF REPORT & PERIOD COVERED
Journal
Technical - December 1986

6. PERFORMING ORG. REPORT NUMBER
86-48

AUTHOR(s)

X.R. Chen, P.R. Krishnaiah and W.Q. Liang

8. CONTRACT OR GRANT NUMBER(s)

F49620-85-C-0008

PERFORMING ORGANIZATION NAME AND ADDRESS

Center for Multivariate Analysis
Fifth Floor Thackeray Hall
University of Pittsburgh, Pittsburgh, PA 15260

10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS

611051-
3014 AS

CONTROLLING OFFICE NAME AND ADDRESS

Air Force Office of Scientific Research
Department of the Air Force
Bolling Air Force Base, DC 20332

12. REPORT DATE

December 1986

13. NUMBER OF PAGES

14

14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)

Scientific

15. SECURITY CLASS. (of this report)

Unclassified

15a. DECLASSIFICATION/DOWNGRADING SCHEDULE

16. DISTRIBUTION STATEMENT (of this Report)

Approved for public release; distribution unlimited.

17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)

DTIC
ELECTE
SEP 29 1987
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18. SUPPLEMENTARY NOTES

19 Key words and phrases: multivariate binary density, orthonormal system, shrinkage estimate, Walsh functions.

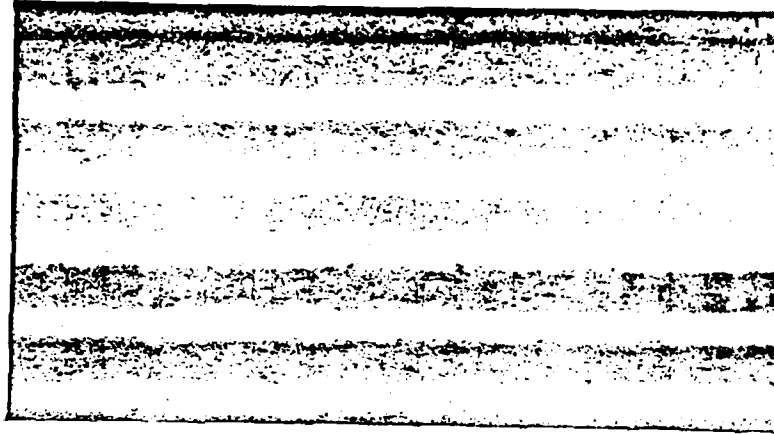
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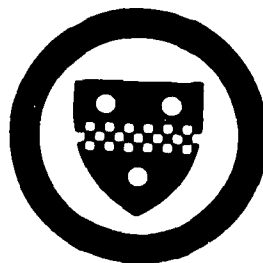
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ABSTRACT

In this paper, the authors studied certain properties of the estimate of Liang and Krishnaiah (*J. Multivariate Anal.*, 16, 162-172) for multivariate binary density. An alternative shrinkage estimate is also obtained. The above results are generalized to general orthonormal systems.

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1. INTRODUCTION

In a number of situations, the experimenter is confronted with the statistical analysis of the data which is binary in nature. For example, one may be interested in diagnosis of the disease on the basis of symptoms. The reliability of complicated systems can be studied by examining as to whether its components are functioning or not. In image processing, a picture is classified on the basis of two gray levels like white and black using some threshold value. We may assign a score of 1 or 0 according as the grey level is white or black respectively. So, it is important to study the problems of estimation of multivariate binary density.

Cencov [3] expressed continuous multivariate density as a series of orthonormal functions. Bahadur [1] expressed the multivariate binary density as a series. Ott and Kronmal [5] expressed the density as a series involving Walsh functions. Liang and Krishnaiah [4] also expressed the density in terms of Walsh functions but the coefficients in their series are different from those used by Ott and Kronmal. ^{The} present paper is a continuation of the work done by Liang and Krishnaiah.

In Section 2, we established the necessary and sufficient condition for the difference between the mean integrated square error (MISE) of the estimate of Liang and Krishnaiah and the MISE of a "natural" shrinkage estimator to be of order $O(n^{-2})$ where n denotes the sample size. It is also shown that $O(n^{-2})$ is the best possible rate that can be obtained. In Section 3, a new shrinkage estimate of the multivariate binary density estimate is proposed. It is shown that the difference between the MISE of this estimate and the "natural" shrinkage estimator is of order $O(n^{-2})$. The results of Sections 2 and 3 are generalized to general orthonormal systems in Section 4.

2. SHRINKAGE ESTIMATES BASED ON WALSH FUNCTIONS

Denote by R the sets

$$R = \{(x_1, \dots, x_d), \quad x_i = 0 \text{ or } 1, \quad i = 1, \dots, d\} \quad (1)$$

and by $\tilde{P} = \{p(x)\}$ the family of probability functions on R : \tilde{P} includes all such function on R satisfying

$$p(x) \geq 0 \quad \text{for } x \in R; \quad \sum_{x \in R} p(x) = 1. \quad (2)$$

The system of Walsh functions $\{\theta_r\}$ is defined by

$$\theta_r(x) = (-1)^{r'x/2^{d/2}}, \quad x \in R : r \in R. \quad (3)$$

Each $p(x) \in \tilde{P}$ can be expressed as

$$p(x) = \sum_{r \in R} a_r \theta_r(x). \quad (4)$$

So the estimation of $p(x)$ involves that of $\{a_r\}$.

Suppose that X is a random vector with range R whose distribution $p(x)$ is unknown, and X_1, \dots, X_n are iid. observations of X . Then, since

$$a_r = E\theta_r(X), \quad r \in R, \quad (5)$$

we obtain the moment estimate of a_r as

$$\hat{a}_r = \sum_{i=1}^n \theta_r(X_i) / n. \quad (6)$$

As argued in [4], there are reasons to consider the "shrinkage estimator"

$$\hat{p}_\lambda(x) = \sum_{r \in R} \lambda_r \hat{a}_r \theta_r(x) \quad (7)$$

in replacing the "natural" estimator $\hat{p}(x) = \sum_{r \in R} \hat{a}_r \theta_r(x)$ derived directly from (4) and (6). As was shown in [4], the mean integrated square error

of $\hat{p}_\lambda(x)$ to be denoted by MISE (\hat{p}_λ), attains its minimum upon choosing

$$\lambda_r = na_r^2 / (2^{-d} + (n-1)a_r^2), \quad r \in R. \quad (8)$$

Since in practice we do not know $\{a_r\}$, the constants $\{\lambda_r\}$ need to be estimated from the sample. Liang and Krishnaiah proposed such an estimate in [4] via some iteration considerations, as follows.

$$\lambda_r^* \begin{cases} 0, & \text{if } \hat{a}_r^2 < 4(n-1)2^{-d}/n^2 \\ [n + (n^2 - 4(n-1)2^{-d}\hat{a}_r^{-2})^{1/2}] / 2(n-1), & \text{otherwise.} \end{cases} \quad (9)$$

Denote

$$\hat{p}_{\lambda^*}(x) = \sum_{r \in R} \lambda_r^* \hat{a}_r \theta_r(x). \quad (10)$$

Liang and Krishnaiah proved the following theorem.

THEOREM ([4], Theorem 2). If $0 < |a_r| < 2^{-d/2}$ for all r , then ¹⁾

$$\text{MISE}(\hat{p}_{\lambda^*}) - \text{MISE}(\hat{p}_\lambda) = O(n^{-2}). \quad (11)$$

Here we improve and complete this result as follows:

THEOREM 1. ¹⁾ The necessary and sufficient condition for (11) to be true is that

$$a_r \neq 0, \quad \text{for all } r \in R. \quad (12)$$

¹⁾ We point out here that " $0 < |a_r| < 2^{-d/2}$ for all r " should be corrected as " $0 < |a_r| < 2^{-d/2}$ for all $r \neq (0, 0, \dots, 0)$ ", since $a_r = 2^{-d/2}$ for $r = (0, 0, \dots, 0)$.

2°. $O(n^{-2})$ is the best rate obtainable. Suppose that a_r^* is any estimate of a_r (based on X_1, \dots, X_n) and form the estimator $p^*(x) = \sum_{r \in R} a_r^* \vartheta_r(x)$. Then for at least one $p(x) \in \tilde{P}$, we have

$$\limsup_{n \rightarrow \infty} n^2 |\text{MISE}(p^*) - \text{MISE}(\hat{p}_\lambda)| > 0. \quad (13)$$

Proof. 1°. Since ϑ_r is bounded by 1 on R , and $\vartheta_r(X_1), \dots, \vartheta_r(X_n)$ are iid. random variables with mean a_r , by Bennett inequality (see [2]), we have

$$P(|\hat{a}_r - a_r| \geq \varepsilon) \leq 2 \exp\left(-\frac{n\varepsilon^2}{2(1+\varepsilon)}\right) \quad (14)$$

for arbitrarily $\varepsilon > 0$. The validity of (14) does not depend on the value assumed by a_r . Use (14) to replace (4-5) of [4], and the rest of the proof for sufficiency runs exactly along the same way as in [4].

To prove the necessity of (12), suppose that $a_{r_0} = 0$ for some $r_0 \in R$. Denote by \tilde{R} the set $\{r: r \in R; a_r \neq 0\}$. Then we have

$$\begin{aligned} & |\text{MISE}(\hat{p}_\lambda^*) - \text{MISE}(\hat{p}_\lambda) - E(\lambda_{r_0}^* \hat{a}_{r_0})^2| \\ & \leq \sum_{r \in \tilde{R}} |E(a_r - \lambda_r \hat{a}_r)^2 - E(a_r - \lambda_r^* \hat{a}_r)^2|. \end{aligned} \quad (15)$$

In the proof of sufficiency, we actually proved that

$$|E(a_r - \lambda_r \hat{a}_r)^2 - E(a_r - \lambda_r^* \hat{a}_r)^2| = O(n^{-2}), \quad r \in \tilde{R}. \quad (16)$$

On the other hand, since $a_{r_0} = 0$, we have

$$\text{Var}(\hat{a}_{r_0}) = 2^{-d}/n.$$

Hence, by Central Limit Theorem, we obtain

$$\sqrt{n} \hat{a}_{r_0} \xrightarrow{L} N(0, 2^{-d}), \quad (n \rightarrow \infty). \quad (17)$$

From (9) we see that $\lambda_{r_0}^* \geq \frac{1}{2}$ when $\lambda_{r_0}^* \neq 0$. Therefore

$$\begin{aligned} \liminf_{n \rightarrow \infty} P(\lambda_{r_0}^* \geq \frac{1}{2}) &\geq \liminf_{n \rightarrow \infty} P(\hat{a}_{r_0}^2 \geq 4(n-1)2^{-d}/n^2) \\ &= 1 - \frac{1}{\sqrt{2\pi}} \int_{-2}^2 e^{-t^2/2} dt \triangleq g > 0. \end{aligned} \quad (18)$$

So, when n is large, we have

$$P(\lambda_{r_0}^* \geq 1/2) \geq g/2. \quad (19)$$

Use again (17). We get for arbitrarily given $\epsilon > 0$

$$\lim_{n \rightarrow \infty} P(|\hat{a}_{r_0}| \geq \epsilon/\sqrt{n}) = 1 - \frac{1}{\sqrt{2\pi}} \int_{-\epsilon 2^{d/2}}^{\epsilon 2^{d/2}} e^{-t^2/2} dt \triangleq h_\epsilon. \quad (20)$$

Choose $\epsilon > 0$ small enough. We have $h_\epsilon > 1 - g/3$. Therefore, for n sufficiently large, we have

$$\begin{aligned} E(\lambda_{r_0}^* \hat{a}_{r_0})^2 &\geq \left(\frac{1}{2} \frac{\epsilon}{\sqrt{n}}\right)^2 P(\lambda_{r_0}^* > \frac{1}{2}, |\hat{a}_{r_0}| \geq \frac{\epsilon}{\sqrt{n}}) \\ &\geq \epsilon^2/4n (P(\lambda_{r_0}^* \geq \frac{1}{2}) + P(|\hat{a}_{r_0}| \geq \frac{\epsilon}{\sqrt{n}}) - 1) \\ &\geq \epsilon^2/4n (g/2 + 1 - g/3 - 1) = g\epsilon^2/24n. \end{aligned} \quad (21)$$

From (15), (16) and (21), we see that (11) cannot be true.

2°. To prove the second part of this theorem, we proceed to show that, even in the case of $d = 1$, (13) holds.

In the case of $d = 1$, x can only take two values, 0 and 1, and we shall write $p(0) = p$, $p(1) = 1 - p(0) = q$. In this case, we have

$$a_0 = 1/\sqrt{2}, \quad a_1 = (2p - 1)/\sqrt{2}. \quad (22)$$

Suppose that (a_0^*, a_1^*) is an estimate of (a_0, a_1) . Then, since it is well-known in the theory of point estimation that the estimate

$$\hat{a}_1 = \sqrt{2} \bar{X}_n - 1/\sqrt{2}$$

is admissible under quadratic loss $L(d, a_1) = (d - a_1)^2$. It follows that there exists $p \neq 0, 1$, such that

$$E_p(a_1^* - a_1)^2 \geq E(\hat{a}_1 - a_1)^2 = 2pq/n. \quad (23)$$

Here $\lambda_1 = (2p - 1)^2 / [(2p - 1)^2 + 4pq/n]$, and simple manipulations shows that

$$E_p(\lambda_1 \hat{a}_1 - a_1)^2 = (2p - 1)^2 2pq/n + O(n^{-2}). \quad (24)$$

Here $a_0 = 1/\sqrt{2}$, $\lambda_0 = 1$, $\theta_0(0) = \theta_0(1) = 1/\sqrt{2}$. Hence, $E_p(\lambda_0 \hat{a}_0 - a_0)^2 = 0$. From this and (24), we see that, denoting $p^*(x) = \sum_{r=1}^1 a_r^1 \theta_r(\lambda)$,

$$\text{MISE}_p(p^*) - \text{MISE}_p(\hat{p}_\lambda) \geq [1 - (2p - 1)^2] 2pq/n + O(n^{-2}).$$

Since $p \neq 0, 1$, $[1 - (2p - 1)^2]pq > 0$, and we have

$$\limsup_{n \rightarrow \infty} n^2 |\text{MISE}_p(p^*) - \text{MISE}_p(\hat{p}_\lambda)| = \infty.$$

This proves (13).

The above method of proof can be extended to the general case of d without difficulty. We need only consider a subset of \tilde{P} with the form

$$\tilde{P}_1 = \{p(x) : p(x) \in \tilde{P}, p(x^{(1)}) = p, p(x^{(2)}) = 1 - p, 0 < p < 1\}$$

where $x^{(1)}, x^{(2)}$ are two chosen points in R and $x^{(1)} \neq x^{(2)}$.

3. A NEW SHRINKAGE ESTIMATE

We see from Theorem 1 that in order to have (11), the condition (12) is necessary. In this section we shall introduce a new shrinkage estimator, for which (11) holds without any restriction on $\{a_r\}$. For this purpose, define

$$\hat{\lambda}_r = \begin{cases} n\hat{a}_r^2 / (2^{-d} + (n-1)\hat{a}_r^2), & \text{if } |\hat{a}_r| \geq n^{-1/3} \\ 0 & \text{, otherwise} \end{cases} \quad (25)$$

and the shrinkage estimator

$$\hat{p}_{\hat{\lambda}}(x) = \sum_{r \in R} \hat{\lambda}_r \hat{a}_r \phi_r(x). \quad (26)$$

THEOREM 2. For $\hat{p}_{\hat{\lambda}}$ defined in (26), we have

$$\text{MISE}(\hat{p}_{\hat{\lambda}}) - \text{MISE}(\hat{p}_{\lambda}) = o(n^{-2}). \quad (27)$$

Proof. The proof is a slight modification of the proof of Theorem 2 in [4]. First, according to (4-3) of [4], we need only to show that

$$E(a_r - \lambda_r^! \hat{a}_r)^2 E(\lambda_r - \tilde{\lambda}_r)^2 = o(n^{-4}) \quad (28)$$

for each $r \in R$, where $\lambda_r^!$ lies between λ_r and $\tilde{\lambda}_r$. Consider separately two cases.

1°. $a_r = 0$. In this case, using Bennett inequality (14), we find that

$$P(\tilde{\lambda}_r \neq 0) = P(|\hat{a}_r| \geq n^{-1/3}) \leq 2 \exp(-n^{1/3}/4) = o(n^{-4}).$$

Since $\tilde{\lambda}_r$ is bounded by 1, we get

$$E(\lambda_r - \tilde{\lambda}_r)^2 = E\tilde{\lambda}_r^2 = o(n^{-4}).$$

As a_r , $\lambda_r^!$, \hat{a}_r are bounded, we get (28).

2°. $a_r \neq 0$. Again, using Bennett inequality, we have

$$P(|a_r - \hat{a}_r| \geq |a_r|/2) \leq e^{-cn}, \quad \text{for some } c > 0. \quad (29)$$

Put $f_n(t) = nt/(2^{-d} + (n-1)t)$. There exists $c_1 > 0$ such that $f'_n(t) \leq c_1 n^{-1}$ for $t \geq |a_r|^2/4$, and c_1 does not depend on n . Hence

$$|\lambda_r - \tilde{\lambda}_r| \leq c_1 n^{-1} |\hat{a}_r^2 - a_r^2|.$$

Since $E|\hat{a}_r^2 - a_r^2|^2 \leq 2E|\hat{a}_r - a_r|^2 = 2 \text{Var}(\hat{a}_r) = O(n^{-1})$, we have

$$E(\lambda_r - \tilde{\lambda}_r) = O(n^{-3}). \quad (30)$$

On the other hand, we have

$$E(a_r - \lambda'_r \hat{a}_r)^2 \leq 2 \text{Var}(\hat{a}_r) + E(1 - \lambda'_r)^2. \quad (31)$$

We have

$$1 - \lambda_r = O(n^{-1}) \quad (32)$$

and

$$1 - \tilde{\lambda}_r = O(n^{-1}), \quad \text{when } |\hat{a}_r| \geq |a_r|/2. \quad (33)$$

From (32)-(33), and observing that λ'_r lies between λ_r and $\tilde{\lambda}_r$, we get in view of (29)

$$\begin{aligned} E(1 - \lambda'_r)^2 &\leq O(n^{-2}) + P(|\hat{a}_r| < |a_r|/2) \\ &\leq O(n^{-2}) + P(|\hat{a}_r - a_r| \geq |a_r|/2) \\ &= O(n^{-2}). \end{aligned} \quad (34)$$

Since $\text{Var}(\hat{a}_r) = O(n^{-1})$, from (31) and (34) we get

$$E(a_r - \lambda_r \hat{a}_r)^2 = O(n^{-1}). \quad (35)$$

From (30) and (35) we get (28), and the theorem is proved.

4. ESTIMATES BASED ON GENERAL ORTHONORMAL SYSTEM

In the above discussions we chose Walsh functions as our orthonormal system. There are infinitely many orthonormal systems which can be chosen for the estimation purpose. The particular choice depends upon convenience and the needs for applications. For instance, the following system

$$\vartheta_r(x_r) = 1, \quad \vartheta_r(x) = 0 \quad \text{for } x \neq x_r, \quad r \in R$$

leads to the usual frequency estimate and its shrinkage. We now indicate that the results of Sections 2 and 3 are still valid for any choice of orthonormal system $\{\vartheta_r\}$. The only modification is that in the definitions of λ_r , λ_r^* and $\tilde{\lambda}_r$ in (8), (9) and (25), 2^{-d} should be replaced by

$$b_r = \sum_{x \in R} p(x) \vartheta_r^2(x). \quad (36)$$

THEOREM 3. Suppose that $\{\vartheta_r\}$ is any orthonormal function system on R , then the conclusions of Theorem 2 and Theorem 3 remain valid if the definitions of λ_r , λ_r^* and $\tilde{\lambda}_r$ are modified as stated earlier.

The proof is obvious, since in the proofs of Theorem 2 and Theorem 3, the special form of Walsh functions plays no special role, except one point which we now discuss.

In the proof of Theorem 1. 2^0 , we made use of the fact that $a_0 = 1/\sqrt{2}$ is a constant, so that $\lambda_0 \hat{a}_0$ gives an exact estimation of a_0 . In the general case this situation no longer holds. In general we have

$$\begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} \vartheta_0(0) & \vartheta_1(0) \\ \vartheta_0(1) & \vartheta_1(1) \end{pmatrix}^{-1} \begin{pmatrix} p \\ 1-p \end{pmatrix}$$

or

$$a_0 = ap + b, \quad a_1 = cp + d$$

for some known constants a, b, c, d . An inspection of the proof of Theorem 1, 2° convinces us that we have to prove that $(a\bar{X}_n + b, c\bar{X}_n + d)$ is an admissible estimate of (a_0, a_1) under quadratic loss. That is to say, if there exists an estimate (a_0^*, a_1^*) such that

$$E_p(a_0' - a_0)^2 + E_p(a_1' - a_1)^2 \leq (a^2 + c^2)p(1-p)/n \quad (37)$$

for all $p \in (0, 1)$, then in (37) we have equality for each $p \in (0, 1)$. For a proof of this, we put

$$\xi_0 = (a_0^* - b)/a, \quad \xi_1 = (a_1^* - d)/c \quad (38)$$

and $t_0 = a^2/(a^2 + c^2)$, $t_1 = c^2/(a^2 + c^2)$. Note that $t_0 > 0$, $t_1 > 0$ and $t_0 + t_1 = 1$. Owing to the convexity of the function $f(x) = x^2$, we have

$$(t_0\xi_0 + t_1\xi_1 - p)^2 \leq t_0(\xi_0 - p)^2 + t_1(\xi_1 - p)^2. \quad (39)$$

Noticing that

$$E_p(\xi_0 - p)^2 = E_p(a_0^* - a_0)^2/a^2$$

$$E_p(\xi_1 - p)^2 = E_p(a_1^* - a_1)^2/c^2$$

and (37), we have

$$E(t_0\xi_0 + t_1\xi_1 - p)^2 \leq (a^2 + c^2)[E_p(a_0^* - a_0)^2 + E_p(a_1^* - a_1)^2] = pq/n. \quad (40)$$

But \bar{X}_n is an admissible estimate for p . Hence, we must have equality in (40), and $t_0\xi_0 + t_1\xi_1 = \bar{X}_n$. Also, since x^2 is strictly convex, in order to have equality in (39), we must have $\xi_0 = \xi_1$. Therefore $\xi_0 = \xi_1 = \bar{X}_n$, and from (38) we see that (a_0^*, a_1^*) is no other than $(a\bar{X}_n + b, c\bar{X}_n + d)$, and we have equality in (37) for each p . This completes the proof of Theorem 3.

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REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER 86-48	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) Estimation of multivariate binary density using orthonormal functions		5. TYPE OF REPORT & PERIOD COVERED Technical - December 1986
		6. PERFORMING ORG. REPORT NUMBER 86-48
7. AUTHOR(s) X.R. Chen, P.R. Krishnaiah and W.Q. Liang		8. CONTRACT OR GRANT NUMBER(s) F49620-85-C-0008
9. PERFORMING ORGANIZATION NAME AND ADDRESS Center for Multivariate Analysis Fifth Floor Thackeray Hall University of Pittsburgh, Pittsburgh, PA 15260		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS
11. CONTROLLING OFFICE NAME AND ADDRESS Air Force Office of Scientific Research Department of the Air Force Bolling Air Force Base, DC 20332		12. REPORT DATE December 1986
		13. NUMBER OF PAGES 14
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (of this report) Unclassified
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE
16. DISTRIBUTION STATEMENT (of this Report) Approved for public release; distribution unlimited.		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. Key words and phrases: multivariate binary density, orthonormal system, shrinkage estimate, Walsh functions.		
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