

## **Probability Density Estimation by Walsh Series**

*T. W. Chen*

Tamkang University

R.O.C.

*Shiang-Chen Yian*

Aletheia University

R.O.C.

### **Abstract**

An estimate of a probability density function via Walsh series is proposed and its consistency has been shown. Rate of convergence of the mean square error of the proposed estimator is also studied.

*Keywords:* Probability Density Estimation, Walsh Series, Mean Square Error.