Erratum

Page 175, Example 2.2:
For the boundary kernel family defined in Example 2.2, $\tilde{F}_{nh}$ is not necessarily a continuous probability distribution function for all kernels K (bounded and symmetric probability density function with support $[-1,1]$) satisfying $\int_0^\alpha K(u)du > 0$, for all $\alpha > 0$. However, for the Bartlett or Epanechnikov kernel $K(t) = \frac{3}{4}(1-t^2)I(|t| \leq 1)$, or for other polynomial kernels such as the biweight or the triweight kernels, $\tilde{F}_{nh}$ is, with probability one, a proper distribution function estimator. More generally, the same is true when K is continuous on $]-1,1[$ and nonincreasing on $[0,1]$.