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CONVERGENCE RATES FOR POINTWISE CURVE ESTIMATION WITH A DEGENERATE DESIGN

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Abstract. The nonparametric regression with a random design model is considered. We want to recover the regression function at a point x_0 where the design density is vanishing or exploding. Depending on assumptions on the regression function local regularity and on the design local behaviour, we find several minimax rates. These rates lie in a wide range, from slow $\ell(n)$ rates where ℓ is slowly varying (for instance $(\log n)^{-1}$) to fast $n^{-1/2}\ell(n)$ rates. If the continuity modulus of the regression function at x_0 can be bounded from above by a s-regularly varying function, and if the design density is β-regularly varying, we prove that the minimax convergence rate at x_0 is $n^{-s/(1+2s+\beta)}\ell(n)$.

1. Introduction

1.1. **The model.** Suppose that we have n independent and identically distributed observations $(X_i, Y_i) \in \mathbb{R} \times \mathbb{R}$ from the regression model

$$Y_i = f(X_i) + \xi_i, \tag{1.1}$$

where $f : \mathbb{R} \to \mathbb{R}$, where the variables (ξ_i) are centered Gaussian of variance σ^2 and independent of $X_1, \dots, X_n$ (the design) and the X_i are distributed with respect to a density μ. We want to recover f at a chosen x_0.

For instance, if we take the variables (X_i) distributed with respect to the density

$$\mu(x) = \frac{\beta+1}{x_0^{\beta+1} + (1-x_0)^{\beta+1}} |x - x_0|^\beta \mathbf{1}_{[0,1]}(x),$$

for $x_0 \in [0,1]$ and $\beta > -1$, then clearly when $\beta > 0$ this density models a lack of information at x_0 and conversely an exploding quantity of information if $-1 < \beta < 0$. We want to understand the influence of the parameter β on the quantity of information at x_0 in the minimax setup.

1.2. **Motivations.** The regression function pointwise estimation is a well-known problem which has been intensively studied by many authors. The first authors who computed the minimax rate over a nonparametric class of Hölderian functions are Ibragimov and Hasminski [10] and Stone [17]. Over a Hölder functions class with smoothness s, the local polynomial estimator converges with the rate $n^{-s/(1+2s)}$ (see [17]) and this rate is optimal in the minimax sense. Many authors have worked on related problems: see for instance Korostelev and Tsybakov [11], Nemirovski [12], Tsybakov [19].

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Nevertheless, these results require the design density to be non-vanishing and finite at the estimation point. This assumption roughly means that the information is spatially *homogeneous*. The next logical step is to look for the minimax risk at a point where the design density μ is vanishing or exploding. To achieve such a result, it seems natural to consider several design density behaviours at x_0 and to compute the corresponding minimax rate. Such results would improve the statistical description of models (here in the minimax setup) with very inhomogeneous information.

When f has a Hölder type smoothness of order 2 and if $\mu(x) \sim x^\beta$ near 0 where $\beta > 0$, Hall *et al.* [9] show that a local linear procedure converges with the rate $n^{-4/(5+\beta)}$ when estimating f at 0. This rate is also proved to be optimal. In a more general setup for the design and if the regression function is Lipschitz, Guerre [8] extends the result of Hall *et al.* for $\beta > -1$. Here, we intend to develop the regression function estimation when the design is degenerate in a systematic way.

1.3. **Organisation of the paper.** In section 2 we present two theorems giving the pointwise minimax convergence rate in the model (1.1) for different design behaviours (theorem 1 and 2). In section 3 we construct an estimator and we give upper bounds for this estimator in section 4 (propositions 4 and 5). In section 5 we discuss some technical points. The proofs are delayed until section 6 and well known facts about the regular and Γ-variation are given in appendix.

2. Main results

All along this study we are in the minimax setup. We define the pointwise minimax risk over a class Σ by

$$\mathcal{R}_n(\Sigma, \mu) \triangleq \Big(\inf_{T_n} \sup_{f \,\in\, \Sigma} \mathbb{E}^n_{f,\mu} \{ |T_n(x_0) - f(x_0)|^p \} \Big)^{1/p}, \tag{2.1}$$

where $\inf_{T_n}$ stands for any estimator T_n based on the observations (1.1), where x_0 is the estimation point and $p > 0$. The expectation $\mathbb{E}^n_{f,\mu}$ in (2.1) is taken with respect to the joint probability $\mathbb{P}^n_{f,\mu}$ of the random variable pairs $(X_i, Y_i)_{i=1,\dots,n}$.

2.1. **Regular variation.** The regular variation definition and main properties are due to Karamata (1930). Main references on regular variation are Bingham *et al.* [1], Geluk and de Haan [5], Resnick [13] and Senata [14].

Definition 1 (Regular variation)**.** A continuous function $\nu : \mathbb{R}^+ \to \mathbb{R}^+$ is regularly varying at 0 if there is a real number $\beta \in \mathbb{R}$ such that:

$$\forall y > 0, \quad \lim_{h \to 0^+} \nu(yh)/\nu(h) = y^\beta. \tag{2.2}$$

We denote by $\mathrm{RV}(\beta)$ the set of all the functions satisfying (2.2). A function in $\mathrm{RV}(0)$ is *slowly varying*.

Remark. Roughly, a regularly varying function behaves as a power function times a slower term. Typical examples of such functions are x^β, $x^\beta(\log(1/x))^\gamma$ for $\gamma \in \mathbb{R}$, and more generally any power function times a log or compositions of log to some power. For other examples, see in the references cited above.

2.2. **The functions class.**

Definition 2. If $\delta > 0$ and $\omega \in \mathrm{RV}(s)$ with $s > 0$ we define the class $\mathcal{F}_\delta(x_0, \omega)$ of functions $f : [0,1] \to \mathbb{R}$ such that

$$\forall h \leqslant \delta, \quad \inf_{P \in \mathcal{P}_k} \sup_{|x - x_0| \leqslant h} |f(x) - P(x - x_0)| \leqslant \omega(h),$$

where $k = \lfloor s \rfloor$ (the largest integer smaller than s) and $\mathcal{P}_k$ is the set of all the real polynomials with degree k. We define $\ell_\omega(h) \triangleq \omega(h) h^{-s}$, the slow variation term of ω. If $\alpha > 0$ we define

$$\mathcal{U}(\alpha) \triangleq \big\{ f : [0,1] \to \mathbb{R} \text{ such that } \|f\|_\infty \leqslant \alpha \big\}.$$

Finally, we define

$$\Sigma_{\delta,\alpha}(x_0, \omega) \triangleq \mathcal{F}_\delta(x_0, \omega) \cap \mathcal{U}(\alpha).$$

Remark. If we take $\omega(h) = r h^s$ for some $r > 0$ then we find back the classical Hölder regularity with radius r. In this sense, the class $\mathcal{F}_\delta(x_0, \omega)$ is a slight Hölder regularity generalisation.

Assumption M. In all the following, we assume that there exists a neighbourhood W of x_0 and a continuous function $\nu : \mathbb{R}^+ \to \mathbb{R}^+$ such that:

$$\forall x \in W, \quad \mu(x) = \nu(|x - x_0|). \tag{2.3}$$

This assumption roughly means that close to x_0 there are as many observations on the left of x_0 than on the right. All the following results can be extended easily to the non symmetrical case, see section 5.1.

2.3. **Regularly varying design density.** The theorem 1 gives the minimax rate over the class Σ (see definition 2) for the estimation problem of f at x_0 when the design is regularly varying at this point.

We denote by $\mathcal{R}(x_0, \beta)$ the set of all the densities μ such that (2.3) holds with $\nu \in \mathrm{RV}(\beta)$ for a fixed neighbourhood W.

Theorem 1. *If*

- $(s, \beta) \in (0, +\infty) \times (-1, +\infty)$ *or* $(s, \beta) \in (0, 1] \times \{-1\}$,
- $\Sigma = \Sigma_{h_n, \alpha_n}(x_0, \omega)$ *with* $\omega \in \mathrm{RV}(s)$, $\alpha_n = O(n^\gamma)$ *for some* $\gamma > 0$ *and* h_n *given by* (2.5),
- $\mu \in \mathcal{R}(x_0, \beta)$,

then we have

$$\mathcal{R}_n(\Sigma, \mu) \asymp \sigma^{2s/(1+2s+\beta)} n^{-s/(1+2s+\beta)} \ell_{\omega,\nu}(n^{-1}) \text{ as } n \to +\infty, \tag{2.4}$$

where $\ell_{\omega,\nu}$ *is slowly varying and where* $\asymp$ *stands for the equality in order, up to constants depending on* s, β *and* p *(see* (2.1)*) but not on* σ. *Moreover, the minimax rate is equal to* $\omega(h_n)$ *where* h_n *is the smallest solution to*

$$\omega(h) = \frac{\sigma}{\sqrt{2n \int_0^h \nu(t) dt}}. \tag{2.5}$$

Example. The simplest example is the non-degenerate design case ($0 < \mu(x_0) < +\infty$) with the class Σ equal to a Hölder ball ($\omega(h) = r h^s$, see definition 2). This is the common case found in the literature. In this case, the design is in particular slowly varying ($\beta = 0$ with the slow term constant and equal to $\lim_{x \to x_0} \mu(x)$). Solving (2.5) leads to the classical minimax rate

$$\sigma^{2s/(1+2s)} r^{1/(1+2s)} n^{-s/(1+2s)}.$$

Example. Let $\beta > -1$. We consider ν such that $\int_0^h \nu(t)dt = h^{\beta+1}(\log(1/h))^\alpha$ and $\omega(h) = rh^s(\log(1/h))^\gamma$ where α, γ are any real numbers. In this case, we find that the minimax rate (see section 6.5 for the details) is

$$\sigma^{2s/(1+2s+\beta)} r^{(\beta+1)/(1+2s+\beta)} (n(\log n)^{\alpha-\gamma(1+\beta)/s})^{-s/(1+2s+\beta)}.$$

We note that this rate has the form given by theorem 1 with the slow term $\ell_{\omega,\nu}(h) = (\log(1/h))^{(\gamma(\beta+1)-s\alpha)/(1+2s+\beta)}$. When $\gamma(1+\beta)-s\alpha = 0$ there is no slow term in the minimax rate, although there are slow terms in ν and ω. Again, if $\beta = 0$ and $\gamma = s\alpha$, we find back the first example minimax rate, although the terms ν and ω do not have the classical forms.

Example. Let $\beta = -1$, $\alpha > 1$ and $\nu(h) = h^{-1}(\log(1/h))^{-\alpha}$. Let ω be the same as in the previous example with $0 < s \leqslant 1$. Then the minimax convergence rate is

$$\sigma n^{-1/2} (\log n)^{(\alpha-1)/2}.$$

This rate is barely the parametric estimation rate, up to the slow log factor. This result is natural since the design is very "exploding": we have a lot of information at x_0 thus we can estimate $f(x_0)$ very fast. Also, we note that the regression function regularity parameters (r, s and γ) have (asymptotically) disappeared from the minimax rate.

2.4. **Γ-varying design density.** The regular variation framework includes any design density behaving close to the estimation point as a polynomial times a slow term. It does not include for instance a design with a behaviour similar to $\exp(-1/|x-x_0|)$ prolonged at x_0 by 0, since this function goes to 0 at x_0 faster than any power function.

Such a local behaviour can modelize a very big lack of information. This example naturally leads us to the framework of Γ-variation. In fact, such a function belongs to the following class introduced by de Haan (1970):

Definition 3 (Γ-variation)**.** A non-decreasing and continuous function $\nu : \mathbb{R}^+ \to \mathbb{R}^+$ is Γ-varying if there exists a continuous function $\rho : \mathbb{R}^+ \to \mathbb{R}^+$ such that

$$\forall y \in \mathbb{R}, \quad \lim_{h \to 0^+} \nu(h + y\rho(h))/\nu(h) = \exp(y). \tag{2.6}$$

We denote by $\Gamma\mathrm{V}(\rho)$ the class of all such functions. The function ρ is called the *auxiliary* function of ν.

Remark. A function behaving like $\exp(-1/|x-x_0|)$ close to x_0 satisfies assumption M with $\nu(h) = \exp(-1/h)$ where $\nu \in \Gamma\mathrm{V}(\rho)$ with $\rho(h) = h^2$.

Theorem 2. *If*

- $\Sigma = \Sigma_{h_n,\alpha_n}(x_0, \omega)$ *where* $\omega \in \mathrm{RV}(s)$ *with* $0 < s \leqslant 1$, h_n *is given by* (2.5) *and* $\alpha_n = O(r_n^{-\gamma})$ *for some* $\gamma > 0$ *where* $r_n \triangleq \omega(h_n)$,
- μ *satisfies assumption M with* $\nu \in \Gamma\mathrm{V}(\rho)$,

then

$$\mathcal{R}_n(\Sigma, \mu) \asymp \ell_{\omega,\nu}(n^{-1}) \text{ as } n \to +\infty, \tag{2.7}$$

where $\ell_{\omega,\nu}$ *is slowly varying. Moreover, as in the theorem 1, the minimax rate is equal to* $\omega(h_n)$ *where* h_n *is the smallest solution to* (2.5).

Example. Let μ satisfy assumption M with $\nu(h) = \exp(-1/h^\alpha)$ for $\alpha > 0$ and $\omega(h) = rh^s$ for $0 < s \leqslant 1$. It is an easy computation to see that ν belongs to the class $\Gamma\mathrm{V}(\rho)$ for the auxiliary function $\rho(h) = \alpha^{-1}h^{\alpha+1}$. In this case, we find that the minimax rate (see section 6.5 for the details) is

$$r(\log n)^{-s/\alpha}.$$

As told by theorem 2, we find a very slow minimax rate in this example. We note that the parameters s and α are on the same scale.

3. Local polynomial estimation

3.1. **Introduction.** For the upper bound proof in theorem 1 we use a local polynomial estimator. The local polynomial estimator is well-known and has been intensively studied (see Stone [17], Fan and Gijbels [4], Spokoiny [15], Tsybakov [19], among many others). If f is a smooth function at x_0 then it is close to its Taylor polynomial. A function $f \in C^k(x_0)$ (the space of k times differentiable functions at x_0 with a continuous k-th derivative) is such that for any x close to x_0

$$f(x) \approx f(x_0) + f^{'}(x_0)(x - x_0) + \ldots + \frac{f^{(k)}(x_0)}{k!}(x - x_0)^k. \tag{3.1}$$

Let $h > 0$ (the *bandwidth*) and $k \in \mathbb{N}$. We define $\phi_{j,h}(x) \triangleq \left(\frac{x-x_0}{h}\right)^j$ and the space

$$V_{k,h} \triangleq \mathrm{Span}\{(\phi_{j,h})_{j=0,\ldots,k}\}.$$

For a fixed non-negative function K (the *kernel*) we define the weighted pseudo-scalar product

$$\langle f\ ,\ g\rangle_{h,K} \triangleq \sum_{i=1}^{n} f(X_i)g(X_i)K\Big(\frac{X_i - x_0}{h}\Big), \tag{3.2}$$

and $\|\cdot\|_{h,K} \triangleq \sqrt{\langle\cdot\ ,\ \cdot\rangle_{h,K}}$ the corresponding pseudo-norm ($K \geqslant 0$). In view of (3.1) it is natural to consider the estimator defined as the closest polynomial with degree k to the observations (Y_i) in the least square sense, that is:

$$\widehat{f}_h = \underset{g\ \in\ V_{k,h}}{\mathrm{argmin}}\ \|g - Y\|^2_{h,K}. \tag{3.3}$$

Then $\widehat{f}_h(x_0)$ is the *local polynomial estimator* of f at x_0. A necessary condition for $\widehat{f}_h$ to be the minimiser of (3.3) is to be solution of the linear problem:

$$\text{find } \widehat{f} \in V_{k,h} \text{ such that } \forall \phi \in V_{k,h}, \quad \langle\widehat{f}\ ,\ \phi\rangle_{h,K} = \langle Y\ ,\ \phi\rangle_{h,K}. \tag{3.4}$$

The estimator $\widehat{f}_h$ is then given by

$$\widehat{f}_h = P_{\widehat{\theta}_h}, \tag{3.5}$$

where

$$P_\theta = \theta_0\phi_{0,h} + \theta_1\phi_{1,h} + \ldots + \theta_k\phi_{k,h}, \tag{3.6}$$

with $\widehat{\theta}_h$ the solution, whenever it makes sense, of the linear system:

$$\mathbf{X}^K_h\theta = \mathbf{Y}^K_h, \tag{3.7}$$

where $\mathbf{X}^K_h$ is the symmetrical matrix with entries, for $0 \leqslant j, l \leqslant k$:

$$(\mathbf{X}^K_h)_{j,l} = \langle\phi_{j,h}\ ,\ \phi_{l,h}\rangle_{h,K}, \tag{3.8}$$

and $\mathbf{Y}^K_h$ is the vector defined by:

$$\mathbf{Y}^K_h = (\langle Y\ ,\ \phi_{j,h}\rangle_{h,K}; 0 \leqslant j \leqslant k).$$

We assume that the kernel K satisfies the following assumptions:

Assumption K. Let K be the rectangular kernel $K^R(x) = \frac{1}{2}\mathbf{1}_{|x|\leqslant 1}$ or a non-negative function such that:

- $\mathrm{Supp}\, K \subset [-1, 1]$,

- K is symmetrical,
- $K_\infty \triangleq \sup_x K(x) \leqslant 1$,
- There is some $\rho > 0$ and $\kappa > 0$ such that $\forall x, y$, $|K(x) - K(y)| \leqslant \rho |x - y|^\kappa$.

The assumption K is satisfied by all the classical kernels used in nonparametric curve smoothing. Let us define:

$$N_{n,h} = \#\{X_i \text{ such that } X_i \in [x_0 - h, x_0 + h]\}, \tag{3.9}$$

the number of observations in the interval $[x_0 - h, x_0 + h]$, and we define the random matrix

$$\mathcal{X}_h^K \triangleq N_{n,h}^{-1} \mathbf{X}_h^K.$$

Let us denote

$$\mathfrak{X}_n \triangleq \sigma(X_1, \dots, X_n),$$

the σ-algebra generated by the design. Note that $\mathcal{X}_h^K$ is measurable with respect to $\mathfrak{X}_n$. The matrix $\mathcal{X}_h^K$ is a "renormalisation" of $\mathbf{X}_h^K$. We show in lemma 6 that this matrix is asymptotically non-degenerate with a large probability when the design is regular varying.

For technical reasons, we introduce a slightly different version of the local polynomial estimator. We introduce a "correction" term in the matrix $\mathbf{X}_h^K$.

Definition 4. Given some $h > 0$, we consider $\widehat{f}_h$ defined by (3.5) with $\widehat{\theta}_h$ the solution when it makes sense (if $N_{n,h} = 0$ we take $\widehat{f}_h = 0$) of the linear system

$$\widetilde{\mathbf{X}}_h^K \theta = \mathbf{Y}_h^K, \tag{3.10}$$

where:

$$\widetilde{\mathbf{X}}_h^K \triangleq \mathbf{X}_h^K + N_{n,h}^{1/2} \mathbf{I}_{k+1} \mathbf{1}_{\lambda(\mathbf{X}_h^K) \leqslant N_{n,h}^{1/2}},$$

with $\lambda(M)$ standing for the smallest eigenvalue of a matrix M and $\mathbf{I}_{k+1}$ denoting the identity matrix in $\mathbb{R}^{k+1}$.

Remark. One can understand $\widetilde{\mathbf{X}}_h^K$ definition as follows: in the "good" case, that is when $\mathcal{X}_h^K$ is non-degenerate in the sense that its smallest eigenvalue is not too small, we solve the system (3.7), while in the "bad" case we still have a control on the smallest eigenvalue of $\widetilde{\mathbf{X}}_h^K$, since we always have $\lambda(\widetilde{\mathbf{X}}_h^K) \geqslant N_{n,h}^{1/2}$.

3.2. **Bias-variance equilibrium.** A main result on the local polynomial estimator is the bias-variance decomposition. This is a classical result, many times presented in different forms: see Cleveland [2], Goldenshluger and Nemirovski [6], Korostelev and Tsybakov [11], Spokoiny [15], Stone [16], Tsybakov [18, 19]. The version in [15] is close to the one presented here. Mainly, the differences are linked with the fact that the design is random and that we consider a modified version of the local polynomial estimator (see definition 4). We introduce the event

$$\Omega_h^K \triangleq \{X_1, \dots, X_n \text{ are such that } \lambda(\mathcal{X}_h^K) > N_{n,h}^{-1/2} \text{ and } N_{n,h} > 0\}. \tag{3.11}$$

Note that on Ω_h^K the matrix $\mathcal{X}_h^K$ is invertible.

Proposition 1 (Bias-variance decomposition)**.** *Under assumption K and if $f \in \mathcal{F}_h(x_0, \omega)$ then the following inequality holds on the event Ω_h^K:*

$$|\widehat{f}_h(x_0) - f(x_0)| \leqslant \lambda^{-1}(\mathcal{X}_h^K) \sqrt{k+1} K_\infty \big(\omega(h) + \sigma N_{n,h}^{-1/2} |\gamma_h|\big), \tag{3.12}$$

where γ_h is, conditional on $\mathfrak{X}_n$, centered Gaussian such that $\mathbb{E}_{f,\mu}^n\{\gamma_h^2 | \mathfrak{X}_n\} \leqslant 1$.

Remark. The inequality (3.12) holds conditionally on the design, on the event Ω_h^K. We will see that this event has a large probability in the regular variation framework.

3.3. **Choice of the bandwidth.** Now the problem is, like with any linear estimation procedure, to answer the following question: ***how to choose the bandwidth*** h***?*** In view of inequality (3.12) a natural bandwidth choice is

$$H_n \triangleq \underset{h\in[0,1]}{\operatorname{argmin}} \Big\{\omega(h) \geqslant \frac{\sigma}{\sqrt{N_{n,h}}}\Big\}. \tag{3.13}$$

Such a bandwidth choice is well known, see for instance [7]. This bandwidth choice stabilises the procedure since it is sensitive to the design, which represents in the model (1.1) the local quantity of information. The estimator is then defined by

$$\widehat{f}_n(x_0) \triangleq \widehat{f}_{H_n}(x_0),$$

where $\widehat{f}_h$ is given by the definition 4 and H_n is defined by (3.13). The random bandwidth H_n is close in probability to the theoretical deterministic bandwidth h_n defined by (2.5) in view of the following proposition.

Proposition 2. *Under assumption M and if* $\omega \in \mathrm{RV}(s)$ *for any* $s > 0$ *then for any* $0 < \varepsilon \leqslant 1/2$ *there exists* $0 < \eta \leqslant \varepsilon$ *such that*

$$\mathbb{P}_\mu^n\Big\{\Big|\frac{H_n}{h_n} - 1\Big| > \varepsilon\Big\} \leqslant 4\exp\Big(-\frac{\eta^2}{1+\eta/3} nF_\nu(h_n/2)\Big),$$

where $F_\nu(h) \triangleq \int_0^h \nu(t)dt$.

When $nF_\nu(h_n/2) \to +\infty$ as $n \to +\infty$ (this is the case when ν is regularly varying) this inequality entails

$$H_n = (1 + o_{\mathbb{P}^n_{f,\mu}}(1))h_n,$$

where $o_{\mathbb{P}}(1)$ stands for a sequence going to 0 in probability under a probability $\mathbb{P}$.

The proposition 3 motivates the regularly varying design choice. It makes a link between the behaviour of the counting process $N_{n,h}$ (that appears in the variance term of (3.12)) and the behaviour of μ close to x_0. Actually, the regular variation property (see definition 1) naturally appears under assumptions on the asymptotic behaviour of $N_{n,h}$. Let us denote by $\mathbb{P}_\mu^n$ the joint probability of the variables (X_i).

Proposition 3. *If assumption M holds with* ν *monotone then following properties are equivalent:*

1. ν *is regularly varying of index* $\beta \geqslant -1$,
2. *There exist sequences of positive numbers* (λ_n) *and* (γ_n), *such that* $\lim_n \gamma_n = 0$, $\liminf_n n\lambda_n^{-1} > 0$, $\gamma_{n+1} \sim \gamma_n$ *as* $n \to +\infty$ *and a continuous function* $\phi : \mathbb{R}^+ \to \mathbb{R}^+$ *such that for any* $C > 0$:
$$\mathbb{E}_\mu^n\{N_{n,C\gamma_n}\} \sim \phi(C)\lambda_n \text{ as } n \to +\infty,$$
3. *There exist* (λ_n), (γ_n) *and* ϕ *as previously such that for any* $C > 0$ *and* $\varepsilon > 0$:
$$\lim_{n\to+\infty} \frac{n}{\lambda_n}\mathbb{P}_\mu^n\Big\{\Big|\frac{N_{n,C\gamma_n}}{\phi(C)\lambda_n} - 1\Big| > \varepsilon\Big\} = 0.$$

The proof is delayed until section 6. Mainly, it is a consequence of the sequence characterisation of regular variation (see in the appendix).

4. Upper bounds for $\widehat{f}_{H_n}(x_0)$

4.1. **Conditional on the design upper bound.** When no assumption on the design density behaviour is made, we can work conditionally on the design. For $\lambda > 0$ we define the event

$$\mathrm{E}_\lambda \triangleq \{\lambda_n > \lambda\},$$

where $\lambda_n \triangleq \lambda(\mathcal{X}_{H_n}^K)$. Note that $\mathrm{E}_\lambda \in \mathfrak{X}_n$. We also define the constant $m(p) \triangleq \sqrt{2/\pi}\int_{\mathbb{R}^+}(1+t)^p \exp(-t^2/2)dt$.

Proposition 4. *Under assumption K, if $n \geqslant k+1$ and λ is such that $\lambda^2 N_{n,H_n} \geqslant 1$, we have on E_λ:*

$$\sup_{f \,\in\, \mathcal{F}_{H_n}(x_0,\omega)} \mathbb{E}_{f,\mu}^n\big\{|\widehat{f}_n(x_0) - f(x_0)|^p | \mathfrak{X}_n\big\} \leqslant m(p)\lambda^{-p}K_\infty^p (k+1)^{p/2} R_n^p,$$

where $R_n \triangleq \omega(H_n)$.

4.2. **When the design is regularly varying.** The proposition 5 below gives an upper bound for the estimator $\widehat{f}_{H_n}(x_0)$ when the design density is regularly varying. This proposition can be viewed as a deterministic counterpart to proposition 4.

Let $\lambda_{\beta,K}$ be the smallest eigenvalue of the symmetrical and positive matrix with entries, for $0 \leqslant j, l \leqslant k$:

$$(\mathcal{X}_{\beta,K})_{j,l} = \frac{\beta+1}{2}\big(1+(-1)^{j+l}\big)\int_0^1 y^{j+l+\beta}K(y)dy. \tag{4.1}$$

Note that in view of lemma 6 we have $\lambda_{\beta,K} > 0$.

Proposition 5. *Let $\varrho > 1$ and h_n be defined by (2.5). Let (α_n) be a positive numbers sequence such that $\alpha_n = O(n^\gamma)$ for some $\gamma > 0$. If $\mu \in \mathcal{R}(x_0, \beta)$ with $\beta > -1$ and $\omega \in \mathrm{RV}(s)$ we have for any $p > 0$:*

$$\limsup_n \sup_{f \,\in\, \Sigma_{\varrho h_n, \alpha_n}(x_0,\omega)} \mathbb{E}_{f,\mu}^n\{r_n^{-p}|\widehat{f}_n(x_0) - f(x_0)|^p\} \leqslant C\lambda_{\beta,K}^{-p}, \tag{4.2}$$

where $r_n \triangleq \omega(h_n)$ satisfies

$$r_n \sim \sigma^{2s/(1+2s+\beta)} n^{-s/(1+2s+\beta)} \ell_{\omega,\nu}(1/n) \text{ as } n \to +\infty,$$

where $\ell_{\omega,\nu}$ is slowly varying and where $C = 4^{s/(1+2s+\beta)}(k+1)^{p/2}m(p)K_\infty^p$.

Remark. In Hölder regularity with radius r we have

$$r_n \sim \sigma^{2s/(1+2s+\beta)} r^{(\beta+1)/(1+2s+\beta)} n^{-s/(1+2s+\beta)} \ell_{s,\nu}(1/n) \text{ as } n \to +\infty.$$

5. Discussion

5.1. **About assumption M.** As told previously, the assumption M means that the design distribution is symmetrical around x_0 close to this point. When it is not the case, and if there are two functions $\nu^- \in \mathrm{RV}(\beta^-)$, $\nu^+ \in \mathrm{RV}(\beta^+)$ for $\beta^-, \beta^+ \geqslant -1$ and $\eta^-, \eta^+ > 0$ such that for any $x \in [x_0 - \eta^-, x_0 + \eta^+]$:

$$\mu(x) = \nu^+(x - x_0)\mathbf{1}_{x_0 \leqslant x \leqslant x_0+\eta^+} + \nu^-(x_0 - x)\mathbf{1}_{x_0-\eta^- \leqslant x < x_0},$$

we can easily prove that the minimax convergence rate is the fastest among the two possible ones, which is (2.4) for the choice of $\beta = \beta^- \wedge \beta^+$. To prove the upper bound we can use the same estimator as in section 3 with a non symmetrical choice of the bandwidth, or more roughly we can "throw away" the observations on the side of x_0 corresponding to the largest index of regular variation (when μ is known).

5.2. **On theorem 1 and propositions 4, 5.** Since we are interested in the estimation of f at x_0, we need only a regularity assumption in some neighbourhood of this point. Note that the minimax risks are computed over a class where the regularity assumption holds in a decreasing interval as n increases.

It appears that a natural choice of this interval size is the theoretical bandwidth of estimation h_n, since it is the minimum we need for the proof of the upper bounds. To state an upper bound with the "design-adaptive" estimator $\widehat{f}_{H_n}(x_0)$ – in the sense that it does not depend on the design density behaviour close to x_0 (via the parameter β for instance) – we need a smoothness control in a slightly larger neighbourhood size than h_n (see the parameter ϱ in proposition 5).

More precisely, to prove in proposition 5 that r_n is an upper bound, we use in particular the proposition 2 with $\varepsilon = \varrho - 1$ in order to control the random bandwidth H_n by h_n. Thus, the parameter ϱ is indispensable for the proof of proposition 5. Note that we do not need such a parameter in theorem 1 since we use the estimator with the deterministic bandwidth h_n to prove the upper bound part of the theorem. Of course, this estimator in unfeasible from a practical point of view since h_n heavily depends on μ, which is hardly known in practice. This is reason why we state the proposition 5 which tells us that the estimator with the data-driven bandwidth H_n converges with the same rate.

5.3. **On theorem 2.** In the Γ-variation framework, for the proof of the upper bound part of theorem 2 we use an estimator depending on μ. Again, such an estimator is unfeasible from a practical point of view. Anyway, this framework is considered only for theoretical purposes, since from a practical point of view nothing can be done in this case: there is no observations at the point of estimation. This is precisely what theorem 2 and the corresponding example tell us, in the sense that the minimax rate is very slow.

5.4. **About the Γ-varying design case.** For the proof of the upper bound part in theorem 2 we can consider another estimator than the classical regressogram (see the proof of the theorem). If K is a kernel satisfying assumption K we define

$$\widetilde{f}_n(x_0) \triangleq \frac{\sum_{i=1}^n Y_i\big(K\big(\frac{X_i-h_n-x_0}{\rho(h_n)}\big)+K\big(\frac{X_i+h_n-x_0}{\rho(h_n)}\big)\big)}{\sum_{i=1}^n K\big(\frac{X_i-h_n-x_0}{\rho(h_n)}\big)+K\big(\frac{X_i+h_n-x_0}{\rho(h_n)}\big)},$$

where h_n is defined by (2.5). The point is that since $\operatorname{Supp} K \subset [-1,1]$, this estimator makes a local average of the observations Y_i such that $X_i \in [x_0-h-\rho(h), x_0-h+\rho(h)] \cup [x_0+h-\rho(h), x_0+h+\rho(h)]$, which does not contain the point of estimation x_0 for n large enough, since $\lim_{h\to 0^+} \rho(h)/h = 0$ (see appendix). In spite of this, we can prove that $\widetilde{f}_n(x_0)$ converges with the rate r_n. We can understand this as follows: since there is no information at x_0 the procedure actually "catches" the information "far" from x_0. This fact shows that again, the Γ-varying design is an extreme case.

5.5. **More technical remarks.**

- About assumption K, the first assumption is used to make the kernel K localise the information around the point of estimation x_0 (see (3.2)). The last one is technical and used in the proof of lemma 6. The two other ones are used for the sake of simplicity, since we only really need the kernel to be bounded from above.
- When $\beta = -1$ theorem 1 holds only for small regularities $0 < s \leqslant 1$. For technical reasons, we were not able to prove the upper bound when $s > 1$ and $\beta = -1$. More precisely, in this case we have $k = 0$ and in view of (3.4) it is clear that the local

polynomial estimator is a Nadaraya-Watson estimator, defined by

$$\widehat{f}_n(x_0) = \frac{\sum_{i=1}^n Y_i K\big(\frac{X_i - x_0}{h_n}\big)}{\sum_{i=1}^n K\big(\frac{X_i - x_0}{h_n}\big)}.$$

When $s > 1$ we have to use a local polynomial estimator. The problem is then in the asymptotic control of the smallest eigenvalue of $\mathbf{X}_{h_n}^K$ (see lemma 6) and to do so we use an average (Abelian) transform property of regularly varying functions, which is (see appendix):

$$\lim_{h \to 0^+} \frac{1}{\ell_\nu(h)} \int y^\alpha K(y) \ell_\nu(yh) \frac{dy}{y} = \begin{cases} \int y^{\alpha-1} K(y) dy \text{ when } \alpha > 0, \\ +\infty \text{ when } \alpha = 0. \end{cases}$$

Thus the only way to have a limit for both cases is to assume $K(y) = O(|y|^\eta)$ for some $\eta > 0$, but the obtained upper bound rate in this case would is slower than the lower bound.

6. Proofs

6.1. Proof of the main results.

Proof of theorem 1. We first prove the upper bound part of equation (2.4) when $\beta > -1$. We consider the estimator $\widehat{f}_n(x_0) = \widehat{f}_{h_n}(x_0)$ where $\widehat{f}_h$ is given by definition 4, where h_n is given by equation (2.5) and we define $r_n = \omega(h_n)$. Let $0 < \varepsilon \leqslant \frac{1}{2}$. We introduce the event

$$\mathcal{B}_{n,\varepsilon} \triangleq \big\{|\lambda(\mathcal{X}_{h_n}^K) - \lambda_{\beta,K}| \leqslant \varepsilon\big\} \cap \Big\{\Big|\frac{N_{n,h_n}}{2nF_\nu(h_n)} - 1\Big| \leqslant \varepsilon\Big\}.$$

Since $\lim_n nF_\nu(h_n) = +\infty$ (see for instance lemma 4) we have for n large enough $\mathcal{B}_{n,\varepsilon} \subset \Omega_{h_n}^K$ (see (3.11)) and in particular on the event $\mathcal{B}_{n,\varepsilon}$ the matrix $\mathbf{X}_{h_n}^K$ is invertible. Then using proposition 1 and since $f \in \mathcal{F}_{h_n}(x_0, \omega)$ we get:

$$\begin{aligned} |\widehat{f}_n(x_0) - f(x_0)| \mathbf{1}_{\mathcal{B}_{n,\varepsilon}} &\leqslant (\lambda_{\beta,K} - \varepsilon)^{-1} \sqrt{k+1} K_\infty \big(\omega(h_n) + \frac{\sigma}{\sqrt{(2-\varepsilon) n F_\nu(h_n)}} |\gamma_{h_n}|\big) \\ &\leqslant (\lambda_{\beta,K} - \varepsilon)^{-1} \sqrt{k+1} K_\infty \omega(h_n)(1 + |\gamma_{h_n}|), \end{aligned}$$

where we last used the definition of h_n. Since γ_{h_n} is conditional on $\mathfrak{X}_n$ centered Gaussian such that $\mathbb{E}_{f,\mu}^n\{\gamma_{h_n}^2 | \mathfrak{X}_n\} \leqslant 1$, we get for any $p > 0$:

$$\sup_{f \in \mathcal{F}_{h_n}(x_0,\omega)} \mathbb{E}_{f,\mu}^n\{r_n^{-p} |\widehat{f}_n(x_0) - f(x_0)|^p \mathbf{1}_{\mathcal{B}_{n,\varepsilon}} | \mathfrak{X}_n\} \leqslant (\lambda_{\beta,K} - \varepsilon)^{-p} (k+1)^{p/2} K_\infty^p m(p),$$

where $m(p)$ is defined in section 4. Now we work on the complementary $\mathcal{B}_{n,\varepsilon}^c$. We use the lemmas 2 and 6 to control the probability of $\mathcal{B}_{n,\varepsilon}$ and we recall that $\alpha_n = O(n^\gamma)$ for some $\gamma > 0$. When $N_{n,h_n} = 0$ we have $\widehat{f}_n(x_0) = 0$ by definition and then

$$\sup_{f \in \mathcal{U}(\alpha_n)} \mathbb{E}_{f,\mu}^n\{r_n^{-p} |\widehat{f}_n(x_0) - f(x_0)|^p \mathbf{1}_{\mathcal{B}_{n,\varepsilon}^c}\} \leqslant (\alpha_n r_n^{-1})^p \mathbb{P}_{f,\mu}^n\{\mathcal{B}_{n,\varepsilon}^c\} = o_n(1).$$

Then we assume $N_{n,h_n} > 0$. Using the lemma 3 we get:

$$\begin{aligned} \sup_{f \in \mathcal{U}(\alpha_n)} \mathbb{E}_{f,\mu}^n\{r_n^{-p} |\widehat{f}_n(x_0) - f(x_0)|^p \mathbf{1}_{\mathcal{B}_{n,\varepsilon}^c}\} &\leqslant 2^p r_n^{-p} \big(\sqrt{\mathbb{E}_{f,\mu}^n\{|\widehat{f}_n(x_0)|^{2p}\}} + \alpha_n^p\big) \sqrt{\mathbb{P}_\mu^n\{\mathcal{B}_{n,\varepsilon}^c\}} \\ &\leqslant 2^p (\alpha_n r_n^{-1})^p \big(\sqrt{n^p C_{\sigma,k,2p}} + 1\big) \sqrt{\mathbb{P}_\mu^n\{\mathcal{B}_{n,\varepsilon}^c\}} = o_n(1), \end{aligned}$$

and then we have proved that r_n is an upper bound of the minimax risk (2.4) when $\beta > -1$. When $\beta = -1$ and $0 < s \leqslant 1$ we have $k = 0$ and the matrix $\mathcal{X}^K_{h_n}$ is 1×1 sized and equal to $\overline{K}_{n,h_n,0}$ (see equation (6.5)). The bias variance equation (3.12) becomes in this case:

$$|\widehat{f}_n(x_0) - f(x_0)| \leqslant (\overline{K}_{n,h_n,0})^{-1} K_\infty(\omega(h_n) + \sigma N_{n,h_n}^{-1/2}|\gamma_{h_n}|).$$

We consider the event

$$\mathcal{C}_{n,\varepsilon} = \Big\{\Big|\frac{N_{n,h_n}}{2nF_\nu(h_n)} - 1\Big| \leqslant \varepsilon\Big\} \cap \Big\{\Big|\frac{K_{n,h_n,0}}{2nF_\nu(h_n)} - K(0)\Big| \leqslant \varepsilon\Big\},$$

and we note that the probability of $\mathcal{C}_{n,\varepsilon}$ is controlled by lemma 2 and equation (6.8) in lemma 5. Then we can proceed as previously to prove that r_n is an upper bound when $\beta = -1$ and we have proved that r_n is an upper bound for the left side of (2.4). Using the proposition 6 we also have that r_n is a lower bound for the left part of (2.4). The conclusion follows from lemma 4. □

Proof of theorem 2. The proof is similar to the proof of theorem 1. For the proof of the upper bound part in (2.7) we use the regressogram estimator defined by

$$\widehat{f}_n(x_0) \triangleq \begin{cases} \dfrac{\sum_{i=1}^n Y_i \mathbf{1}_{|X_i - x_0| \leqslant h_n}}{N_{n,h_n}} & \text{if } N_{n,h_n} > 0, \\ 0 & \text{if } N_{n,h_n} = 0. \end{cases}$$

Let $0 < \varepsilon \leqslant 1/2$. On the event

$$\mathcal{D}_{n,\varepsilon} \triangleq \Big\{\Big|\frac{N_{n,h_n}}{2nF_\nu(h_n)} - 1\Big| \leqslant \varepsilon\Big\},$$

we clearly have $N_{n,h_n} > 0$ and since $f \in \mathcal{F}_{h_n}(x_0, \omega)$, we have

$$|\widehat{f}_n(x_0) - f(x_0)| \leqslant \omega(h_n) + \sigma N_{n,h_n}^{-1/2}|v_n| \leqslant \omega(h_n)(1-\varepsilon)^{-1/2}(1 + |v_n|),$$

where $v_n \triangleq \frac{1}{\sigma\sqrt{N_{n,h_n}}} \sum_{i=1}^n \xi_i \mathbf{1}_{|X_i - x_0| \leqslant h_n}$ is, conditional on $\mathfrak{X}_n$, standard Gaussian. Then we get

$$\sup_{f \in \mathcal{F}_{h_n}(x_0,\omega)} \mathbb{E}^n_{f,\mu}\{|\widehat{f}_n(x_0) - f(x_0)|^p \mathbf{1}_{\mathcal{D}_{n,\varepsilon}}\} \leqslant r_n^p (1-\varepsilon)^{-p/2} m(p).$$

Now we work on $\mathcal{D}^c_{n,\varepsilon}$. If $N_{n,h_n} = 0$ we get using lemma 2 and since $\alpha_n = O(r_n^{-\gamma})$:

$$\sup_{f \in \mathcal{U}(\alpha_n)} \mathbb{E}^n_{f,\mu}\{|\widehat{f}_n(x_0) - f(x_0)|^p \mathbf{1}_{\mathcal{D}^c_{n,\varepsilon}}\} \leqslant \alpha_n^p \mathbb{P}^n_\mu\{\mathcal{D}^c_{n,\varepsilon}\} = O(r_n^{-\gamma p}) \exp\Big(-\frac{\varepsilon^2\sigma^2}{1+\varepsilon/3} r_n^{-2}\Big) = o_n(1),$$

since $\alpha_n = O(r_n^{-\gamma})$. If $N_{n,h_n} > 0$ since $|\widehat{f}_n(x_0)| \leqslant \alpha_n + \sigma|v_n|$ we get

$$\sup_{f \in \mathcal{U}(\alpha_n)} \mathbb{E}^n_{f,\mu}\{|\widehat{f}_n(x_0) - f(x_0)|^p \mathbf{1}_{\mathcal{D}^c_{n,\varepsilon}}\} \leqslant 2^p \alpha_n^p (1 + \sqrt{C_{\sigma,0,p}}) \sqrt{\mathbb{P}^n_\mu\{\mathcal{D}^c_{n,\varepsilon}\}} = o_n(1),$$

where $C_{\sigma,0,p}$ is the same as in the proof of theorem 1. Then we have proved that r_n is an upper bound. The lower bound is given by the proposition 6, and the conclusion follows from lemma 4 □

In all the following, $\langle \cdot\,, \cdot \rangle$ denotes the Euclidean scalar product on $\mathbb{R}^{k+1}$, $e_1 = (1, 0, \ldots, 0) \in \mathbb{R}^{k+1}$, $\|\cdot\|_\infty$ stands for the sup norm in $\mathbb{R}^{k+1}$ and $\|\cdot\|$ stands for the Euclidean norm in $\mathbb{R}^{k+1}$.

Proof of proposition 1. On Ω_h^K we have in view of definition 4 that $\widetilde{\mathbf{X}}_h^K = \mathbf{X}_h^K$ and $\mathbf{X}_h^K$ is invertible. Let $0 < \varepsilon \leqslant 1/2$, and $n \geqslant 1$. We can find a polynomial $P_f^{n,\varepsilon}$ of order k such that

$$\sup_{|x-x_0|\leqslant h} |f(x) - P_f^{n,\varepsilon}(x)| \leqslant \inf_{P\in\mathcal{P}_k} \sup_{|x-x_0|\leqslant h} |f(x) - P(x-x_0)| + \frac{\varepsilon}{\sqrt{n}}.$$

In particular with $h = 0$ we get $|f(x_0) - P_f^{n,\varepsilon}(x_0)| \leqslant \frac{\varepsilon}{\sqrt{n}}$. Defining $\theta_h \in \mathbb{R}^{k+1}$ such that $P_f^{n,\varepsilon} = P_{\theta_h}$ (see (3.6)) we get

$$|\widehat{f}_h(x_0) - f(x_0)| \leqslant \frac{\varepsilon}{\sqrt{n}} + |\langle \widehat{\theta}_h - \theta_h \, , \, e_1\rangle| = \frac{\varepsilon}{\sqrt{n}} + |\langle (\mathbf{X}_h^K)^{-1}\mathbf{X}_h^K(\widehat{\theta}_h - \theta_h) \, , \, e_1\rangle|.$$

Then we have for $j \in \{0, \dots, k\}$ by (3.4) and (1.1):

$$\begin{aligned}(\mathbf{X}_h^K(\widehat{\theta}_h - \theta_h))_j = \langle \widehat{f}_h - P_f^{n,\varepsilon} \, , \, \phi_{j,h}\rangle_{h,K} &= \langle Y - P_f^{n,\varepsilon} \, , \, \phi_{j,h}\rangle_{h,K} \\ &= \langle f - P_f^{n,\varepsilon} \, , \, \phi_{j,h}\rangle_{h,K} + \langle Y - f \, , \, \phi_{j,h}\rangle_{h,K} \\ &= \langle f - P_f^{n,\varepsilon} \, , \, \phi_{j,h}\rangle_{h,K} + \langle \xi \, , \, \phi_{j,h}\rangle_{h,K} \\ &\triangleq B_{h,j} + V_{h,j},\end{aligned}$$

thus $\mathbf{X}_h^K(\widehat{\theta}_h - \theta_h) = B_h + V_h$. In view of assumption K and since $f \in \mathcal{F}_h(x_0, \omega)$ we have:

$$|B_{h,j}| = |\langle f - P_f^{n,\varepsilon} \, , \, \phi_{j,h}\rangle_{h,K}| \leqslant \|f - P_f^{n,\varepsilon}\|_{h,K}\|\phi_{j,h}\|_{h,K} \leqslant N_{n,h}K_\infty(\omega(h) + \frac{\varepsilon}{\sqrt{n}}),$$

thus $\|B_h\|_\infty \leqslant N_{n,h}K_\infty(\omega(h) + \frac{\varepsilon}{\sqrt{n}})$. Moreover, since $\lambda^{-1}(\mathcal{X}_h) \leqslant N_{n,h}^{1/2} \leqslant n^{1/2}$ on $\Omega_{h,K}$, we have:

$$\begin{aligned}|\langle (\mathbf{X}_h^K)^{-1}B_h \, , \, e_1\rangle| \leqslant \|(\mathbf{X}_h^K)^{-1}\|\|B_h\| &\leqslant \|(\mathbf{X}_h^K)^{-1}\|\sqrt{k+1}\|B_h\|_\infty \\ &\leqslant \lambda^{-1}(\mathcal{X}_h^K)\sqrt{k+1}K_\infty\omega(h) + \sqrt{k+1}K_\infty\varepsilon,\end{aligned}$$

where we last used the fact that $\|M^{-1}\| = \lambda^{-1}(M)$ for a positive symmetrical matrix. The variance term V_h is clearly conditional on $\mathfrak{X}_n$ a centered Gaussian vector, and its covariance matrix is equal to $\sigma^2\mathbf{X}_h^{K^2}$. Thus the random variable $\langle (\mathbf{X}_h^K)^{-1}V_h \, , \, e_1\rangle_{h,K}$ is, conditional on $\mathfrak{X}_n$, centered Gaussian of variance:

$$\begin{aligned}v_h^2 = \sigma^2\langle e_1 \, , \, (\mathbf{X}_h^K)^{-1}\mathbf{X}_h^{K^2}(\mathbf{X}_h^K)^{-1}e_1\rangle &\leqslant \sigma^2\langle e_1 \, , \, (\mathbf{X}_h^K)^{-1}\mathbf{X}_h^K(\mathbf{X}_h^K)^{-1}e_1\rangle \\ &= \sigma^2\langle e_1 \, , \, (\mathbf{X}_h^K)^{-1}e_1\rangle \\ &\leqslant \sigma^2\|(\mathbf{X}_h^K)^{-1}\| = \sigma^2 N_{n,h}^{-1}\lambda^{-1}(\mathcal{X}_h^K),\end{aligned}$$

since $K \leqslant 1$. Then

$$\lambda(\mathcal{X}_h^K) = \inf_{\|x\|=1} \langle x \, , \, \mathcal{X}_h^K x\rangle \leqslant \|\mathcal{X}_h^K e_1\| \leqslant \sqrt{k+1},$$

since $\mathcal{X}_h^K$ is symmetrical and its entries are smaller than 1 in absolute value. Thus:

$$v_h^2 \leqslant \sigma^2 N_{n,h}^{-1}\lambda^{-1}(\mathcal{X}_h^K) \leqslant \sigma^2 N_{n,h}^{-1}(k+1)\lambda^{-2}(\mathcal{X}_h^K),$$

and the proposition follows. □

Proof of proposition 2. The proposition is a direct consequence of the lemmas 1 and 2. □

Proof of proposition 3. (2) ⇒ (1): In view of assumption M one has for n large enough $\mathbb{E}_\mu^n\{N_{n,C\gamma_n}\} = 2n\int_0^{C\gamma_n} \nu(x)dx = 2nF_\nu(C\gamma_n)$ thus (2) entails $2n\lambda_n^{-1}F_\nu(C\gamma_n) \sim \phi(C)$ as $n \to +\infty$ and then $F_\nu \in \mathrm{RV}(\alpha)$ in view of the characterisation (A.8) of regular variation. Since $F_\nu(0) = 0$ we have more precisely $F_\nu \in \mathrm{RV}(\alpha)$ for $\alpha \geqslant 0$ and since ν is monotone we

have $\nu \in \mathrm{RV}(\alpha-1)$ (see appendix).
(3) $\Rightarrow$ (2): Let $\varepsilon > 0$. We define the event

$$A_n(C,\varepsilon) = \Big\{ \Big| \frac{N_{n,C\gamma_n}}{\phi(C)\lambda_n} - 1 \Big| \leqslant \varepsilon \Big\}.$$

Then:

$$\lambda_n^{-1}\mathbb{E}_\mu^n\{N_{n,C\gamma_n}\} = \lambda_n^{-1}\mathbb{E}_\mu^n\big\{N_{n,C\gamma_n}(\mathbf{1}_{A_n(C,\varepsilon)} + \mathbf{1}_{A_n^c(C,\varepsilon)})\big\} \leqslant (1+\varepsilon)\phi(C) + n\lambda_n^{-1}\mathbb{P}_\mu^n\big\{A_n^c(C,\varepsilon)\big\},$$

and then $\limsup_n \lambda_n^{-1}\mathbb{E}_\mu^n\{N_{n,C\gamma_n}\} \leqslant (1+\varepsilon)\phi(C)$. On the other side:

$$\lambda_n^{-1}\mathbb{E}_\mu^n\{N_{n,C\gamma_n}\} \geqslant \lambda_n^{-1}\mathbb{E}_\mu^n\{N_{n,C\gamma_n}\mathbf{1}_{A_n(C,\varepsilon)}\} \geqslant (1-\varepsilon)\phi(C)\mathbb{P}_\mu^n\{A_n(C,\varepsilon)\},$$

and then $\liminf_n \lambda_n^{-1}\mathbb{E}_\mu^n\{N_{n,C\gamma_n}\} \geqslant (1-\varepsilon)\phi(C)$.
(1) $\Rightarrow$ (3): Let $\nu \in \mathrm{RV}(\beta)$ and $0 < \varepsilon \leqslant 1/2$. If $\beta > -1$ we have $F_\nu \in \mathrm{RV}(\beta+1)$ (see in the appendix) thus we can write $F_\nu(h) = h^{\beta+1}\ell_F(h)$ where ℓ_F is slowly varying. We define $\gamma_n = n^{-1/(2(\beta+1))}$ when $\beta > -1$ and $\gamma_n = n^{-1}$ if $\beta = -1$. When $\beta = -1$ we have $F_\nu \in \mathrm{RV}(0)$ (see appendix). We note that in both cases we have $\lim_n \gamma_n = 0$ and $\gamma_{n+1} \sim \gamma_n$ as $n \to +\infty$. In view of lemma 2 we get for n large enough

$$\mathbb{P}_\mu^n\Big\{ \Big| \frac{N_{n,C\gamma_n}}{\phi(C)\lambda_n} - 1 \Big| > \varepsilon \Big\} \leqslant 2\exp\big(-\frac{\varepsilon^2}{1+\varepsilon/3}\phi(C)\lambda_n\big),$$

where we used the fact that ℓ_F is slowly varying and where we defined $\lambda_n \triangleq 2nF_\nu(\gamma_n)$ and $\phi(C) \triangleq C^{\beta+1}$. Then we clearly have $\lim_n n\lambda_n^{-1} = +\infty$ and proposition follows. □

6.2. **Proof of the upper bounds for $\widehat{f}_{H_n}(x_0)$.**

Proof of proposition 4. Since $\mathrm{E}_\lambda \subset \Omega_{H_n}^K$, (3.13) and proposition 1 entail that uniformly for any $f \in \mathcal{F}_{H_n}(x_0,\omega)$ we have

$$|\widehat{f}_n(x_0) - f(x_0)| \leqslant \lambda^{-1}\sqrt{k+1}K_\infty R_n(1+|\gamma_{H_n}|),$$

where γ_{H_n} is conditional on $\mathfrak{X}_n$ centered Gaussian such that $\mathbb{E}_{f,\mu}^n\{\gamma_{H_n}^2|\mathfrak{X}_n\} \leqslant 1$. The result follows by integration with respect to $\mathbb{P}_{f,\mu}^n(\cdot|\mathfrak{X}_n)$. □

Proof of the proposition 5. Let us define $\varepsilon \triangleq \varrho - 1$. We can assume without loss of generality that $\varepsilon < \frac{1}{2} \wedge \lambda_{\beta,K}$. We consider the event $\mathcal{A}_{n,\varepsilon}$ from lemma 6. In view of this lemma we have $\mathcal{A}_{n,\varepsilon} \subset \mathrm{E}_{\lambda_{\beta,K}-\varepsilon} \cap \{(1-\varepsilon)h_n \leqslant H_n \leqslant (1+\varepsilon)h_n\}$ and then $\mathcal{F}_{\varrho h_n}(x_0,\omega) \subset \mathcal{F}_{H_n}(x_0,\omega)$. Thus using proposition 4 we get

$$\begin{aligned}\sup_{f\in\mathcal{F}_{\varrho h_n}(x_0,\omega)} \mathbb{E}_{f,\mu}^n\{|\widehat{f}_n(x_0) - f(x_0)|^p\mathbf{1}_{\mathcal{A}_{n,\varepsilon}}|\mathfrak{X}_n\} &\leqslant m(p)(\lambda_{\beta,K}-\varepsilon)^{-p}K_\infty^p(k+1)^{p/2}R_n^p \\ &\leqslant m(p)(\lambda_{\beta,K}-\varepsilon)^{-p}K_\infty^p(k+1)^{p/2}(1+\varepsilon)^{p(s+1)}r_n^p,\end{aligned}$$

where we used equation (6.1) in the same way as in the proof of lemma 1 to obtain on $\mathcal{A}_{n,\varepsilon}$ that $\omega(H_n) \leqslant (1+\varepsilon)^{s+1}\omega(h_n)$. On the complementary $\mathcal{A}_{n,\varepsilon}^c$ using inequality (6.11) and lemma 3 and since $\alpha_n = O(n^\gamma)$ for some $\gamma > 0$ we get

$$\sup_{f\in\mathcal{U}(\alpha_n)} \mathbb{E}_{f,\mu}^n\{r_n^{-p}|\widehat{f}_n(x_0) - f(x_0)|^p\mathbf{1}_{\mathcal{A}_{n,\varepsilon}^c}\} \leqslant 2^p(\alpha_n r_n^{-1})^p(\sqrt{n^pC_{\sigma,k,2p}}+1)\sqrt{\mathbb{P}_\mu^n\{\mathcal{A}_{n,\varepsilon}^c\}} = o_n(1),$$

and (4.2) follows. The equivalent of r_n is given by lemma 4. □

6.3. **Lemmas for the proof of the upper bounds.**

Lemma 1. *If $\omega \in \mathrm{RV}(s)$ for any $s > 0$ then for any $0 < \varepsilon \leqslant \frac{1}{2}$ there exists $0 < \eta \leqslant \varepsilon$ such that*

$$\Big\{\Big|\frac{N_{n,(1-\varepsilon)h_n}}{2nF_\nu((1-\varepsilon)h_n)} - 1\Big| \leqslant \eta\Big\} \cap \Big\{\Big|\frac{N_{n,(1+\varepsilon)h_n}}{2nF_\nu((1+\varepsilon)h_n)} - 1\Big| \leqslant \eta\Big\} \subset \Big\{\Big|\frac{H_n}{h_n} - 1\Big| \leqslant \varepsilon\Big\}.$$

Proof. In view of (3.13) we have

$$\{H_n \leqslant (1+\varepsilon)h_n\} = \{N_{n,(1+\varepsilon)h_n} \geqslant \sigma^2\omega^{-2}((1+\varepsilon)h_n)\}.$$

Let define $\varepsilon_1 \triangleq 1 - (1-\varepsilon^2)^{-2}(1+\varepsilon)^{-2s}$. For ε small enough, it is clear that $\varepsilon_1 > 0$. We recall that ℓ_ω stands for the slowly varying term of ω (see definition 2). Since (A.1) holds uniformly on each compact set in $(0, +\infty)$, we have for n large enough that for any $y \in [\frac{1}{2}, \frac{3}{2}]$:

$$(1-\varepsilon^2)\ell_\omega(h_n) \leqslant \ell_\omega(yh_n) \leqslant (1+\varepsilon^2)\ell_\omega(h_n), \tag{6.1}$$

so using (6.1) with $y = 1+\varepsilon$ ($\varepsilon \leqslant \frac{1}{2}$), we obtain in view of (2.5):

$$\begin{aligned} 2(1-\varepsilon_1)nF_\nu((1+\varepsilon)h_n) &\geqslant (1-\varepsilon^2)^{-2}(1+\varepsilon)^{-2s}\sigma^2\omega^{-2}(h_n) \\ &= \sigma^2\big((1+\varepsilon)h_n\big)^{-2s}(1-\varepsilon^2)^{-2}\ell_\omega^{-2}(h_n) \\ &\geqslant \sigma^2\omega((1+\varepsilon)h_n)^{-2}, \end{aligned}$$

and then

$$\{N_{n,(1+\varepsilon)h_n} \geqslant 2(1-\varepsilon_1)nF_\nu((1+\varepsilon)h_n)\} \subset \{H_n \leqslant (1+\varepsilon)h_n\}.$$

Using again (6.1) with $y = 1-\varepsilon$ we get in the same way

$$\{N_{n,(1-\varepsilon)h_n} < 2(1+\varepsilon_1)nF_\nu((1-\varepsilon)h_n)\} \subset \{H_n > (1-\varepsilon)h_n\},$$

and then:

$$\Big\{\Big|\frac{N_{n,(1-\varepsilon)h_n}}{2nF_\nu((1-\varepsilon)h_n)} - 1\Big| \leqslant \varepsilon_1\Big\} \cap \Big\{\Big|\frac{N_{n,(1+\varepsilon)h_n}}{2nF_\nu((1+\varepsilon)h_n)} - 1\Big| \leqslant \varepsilon_1\Big\} \subset \Big\{\Big|\frac{H_n}{h_n} - 1\Big| \leqslant \varepsilon\Big\},$$

and the result follows for the choice $\eta = \varepsilon \wedge \varepsilon_1$. □

Lemma 2. *Under assumption M, we have for any $\varepsilon, h > 0$:*

$$\mathbb{P}_\mu^n\Big\{\Big|\frac{N_{n,h}}{2nF_\nu(h)} - 1\Big| > \varepsilon\Big\} \leqslant 2\exp\Big(-\frac{\varepsilon^2}{1+\varepsilon/3}nF_\nu(h)\Big).$$

Proof. It suffices to use the Bernstein inequality to the sum of independent random variables $Z_i = \mathbf{1}_{|X_i - x_0| \leqslant h} - \mathbb{P}_\mu^n\{|X_1 - x_0| \leqslant h\}$ for $i = 1, \dots, n$. □

Lemma 3. *For any $p > 0$ and $h > 0$ the estimator $\widehat{f}_h$ (see definition 4) satisfies*

$$\sup_{f \,\in\, \mathcal{U}(\alpha)} \mathbb{E}_{f,\mu}^n\{|\widehat{f}_h(x_0)|^p | \mathfrak{X}_n\} \leqslant C_{\sigma,k,p}(\alpha\sqrt{n})^p,$$

where $C_{\sigma,k,p} \triangleq (k+1)^{p/2}\sqrt{2/\pi}\int_{\mathbb{R}^+}(1+\sigma t)^p \exp(-t^2/2)dt$.

Proof. When $N_{n,h} = 0$ we have by definition $\widehat{f}_h = 0$ and the result is obvious, so we assume $N_{n,h} > 0$. Using the fact that $\lambda(A+B) \geqslant \lambda(A) + \lambda(B)$ when A and B are symmetrical and non-negative matrices we get $\lambda(\widetilde{\mathbf{X}}_h^K) \geqslant N_{n,h}^{1/2} > 0$ thus $\widetilde{\mathbf{X}}_h^K$ is invertible. Equation (3.10) entails $|\widehat{f}_h(x_0)| = |\langle(\widetilde{\mathbf{X}}_h^K)^{-1}\widetilde{\mathbf{X}}_h^K\widehat{\theta}_h\,,\, e_1\rangle| = |\langle(\widetilde{\mathbf{X}}_h^K)^{-1}\mathbf{Y}_h\,,\, e_1\rangle|$. In view of (1.1) we can decompose for $j \in \{0, \dots, k\}$:

$$(\mathbf{Y}_h)_j = \langle Y\,,\, \phi_{j,h}\rangle_{h,K} = \langle f\,,\, \phi_{j,h}\rangle_{h,K} + \langle \xi\,,\, \phi_{j,h}\rangle_{h,K} \triangleq B_{h,j} + V_{h,j}.$$

Since $f \in \mathcal{U}(\alpha)$ we have under assumption K that $|B_{h,j}| \leqslant \alpha N_{n,h}$, thus $\|B_h\|_\infty \leqslant \alpha N_{n,h}$. As in the proof of proposition 1 we have that $\langle (\widetilde{\mathbf{X}}_h^K)^{-1} V_h \, , \, e_1 \rangle$ is, conditional on $\mathfrak{X}_n$, centered Gaussian with variance

$$\begin{aligned} v_h^2 = \sigma^2 \langle e_1 \, , \, (\widetilde{\mathbf{X}}_h^K)^{-1} \mathbf{X}_h^{K^2} (\widetilde{\mathbf{X}}_h^K)^{-1} e_1 \rangle &\leqslant \sigma^2 \langle e_1 \, , \, (\widetilde{\mathbf{X}}_h^K)^{-1} \mathbf{X}_h^K (\widetilde{\mathbf{X}}_h^K)^{-1} e_1 \rangle \\ &\leqslant \sigma^2 \|(\widetilde{\mathbf{X}}_h^K)^{-1}\|^2 \|\mathbf{X}_h^K\|. \end{aligned}$$

Assumption K entails that all the elements of the matrix $\mathbf{X}_h^K$ are smaller than $N_{n,h}$, thus $\|\mathbf{X}_h^K\| \leqslant (k+1) N_{n,h}$. Since $\widetilde{\mathbf{X}}_h^K$ is symmetrical we get $\|(\widetilde{\mathbf{X}}_h^K)^{-1}\| = \lambda^{-1}(\widetilde{\mathbf{X}}_h^K) \leqslant N_{n,h}^{-1/2}$, and then $v_h^2 \leqslant \sigma^2 (k+1)$. Finally, we have

$$\begin{aligned} |\widehat{f}_h(x_0)| \leqslant |\langle (\widetilde{\mathbf{X}}_h^K)^{-1} B_h \, , \, e_1 \rangle| + |\langle (\widetilde{\mathbf{X}}_h^K)^{-1} V_h \, , \, e_1 \rangle| &\leqslant \|(\widetilde{\mathbf{X}}_h^K)^{-1}\| \|B_h\| + \sigma \sqrt{k+1} |\gamma_h| \\ &\leqslant \sqrt{k+1} (\alpha \sqrt{n} + \sigma |\gamma_h|), \end{aligned}$$

where γ_h is, conditional on $\mathfrak{X}_n$, centered Gaussian with variance smaller than 1. The result follows by integrating with respect to $\mathbb{P}_{f,\mu}^n(\cdot | \mathfrak{X}_n)$. □

Lemma 4. *If $\nu \in \mathrm{RV}(\beta)$, $\omega \in \mathrm{RV}(s)$ for $s > 0$ and the sequence (h_n) is defined by (2.5) then the rate $r_n = \omega(h_n)$ satisfies*

$$r_n \sim c_{s,\beta} \sigma^{2s/(1+2s+\beta)} n^{-s/(1+2s+\beta)} \ell_{\omega,\nu}(1/n) \text{ as } n \to +\infty, \tag{6.2}$$

where $\ell_{\omega,\nu}$ is slowly varying and $c_{s,\beta} = 4^{s/(1+2s+\beta)}$. When $\omega(h) = r h^s$ (Hölder regularity) for $r > 0$, we have more precisely:

$$r_n \sim c_{s,\beta} \sigma^{2s/(1+2s+\beta)} r^{(\beta+1)/(1+2s+\beta)} n^{-s/(1+2s+\beta)} \ell_{s,\nu}(1/n) \text{ as } n \to +\infty, \tag{6.3}$$

where $\ell_{s,\nu}$ is slowly varying. It is noteworthy that when $\beta = -1$ the result becomes:

$$r_n \sim 2\sigma n^{-1/2} \ell_{\omega,\nu}(1/n) \text{ as } n \to +\infty.$$

When $\nu \in \Gamma\mathrm{V}(\rho)$ we have

$$r_n \sim \ell_{\omega,\nu}(1/n), \tag{6.4}$$

where $\ell_{\omega,\nu}$ is slowly varying.

Proof. Let us denote $F_\nu(h) \triangleq \int_0^h \nu(t) dt$ and let $G(h) = \omega^2(h) F_\nu(h)$. When $\beta > -1$ we have $F_\nu \in \mathrm{RV}(\beta+1)$ (see the appendix) and when $\beta = -1$, F_ν is slowly varying. Thus $G \in \mathrm{RV}(1+2s+\beta)$ for any $\beta \geqslant -1$. The function G is continuous and such that $\lim_{h \to 0^+} G(h) = 0$ in view of (A.2) since $1+2s+\beta > 0$. Then, for n large enough h_n is given by $h_n = G^{\leftarrow}(\sigma^2/(4n))$, where $G^{\leftarrow}(h) \triangleq \inf\{y \geqslant 0 | G(y) \geqslant h\}$ is the generalised inverse of G. Then in view of (A.8) we have $G^{\leftarrow} \in \mathrm{RV}(1/(1+2s+\beta))$ and then $\omega \circ G^{\leftarrow} \in \mathrm{RV}(s/(1+2s+\beta))$ (see appendix). Thus we can write $\omega \circ G^{\leftarrow}(h) = h^{s/(1+2s+\beta)} \ell_{\omega,\nu}(h)$ where $\ell_{\omega,\nu}$ is a slowly varying function. Thus:

$$\begin{aligned} r_n = \omega\Big(G^{\leftarrow}\Big(\frac{\sigma^2}{4n}\Big)\Big) &= c_{s,\beta} \sigma^{2s/(1+2s+\beta)} n^{-s/(1+2s+\beta)} \ell_{\omega,\nu}\Big(\frac{\sigma^2}{4n}\Big) \\ &\sim c_{s,\beta} \sigma^{2s/(1+2s+\beta)} n^{-s/(1+2s+\beta)} \ell_{\omega,\nu}(1/n) \text{ as } n \to +\infty, \end{aligned}$$

since ℓ is slowly varying. When $\omega(h) = r h^s$ we can write more precisely $h_n = G^{\leftarrow}(\sigma^2/(4r^2 n))$ where $G(h) = h^{2s} F_\nu(h)$ so (6.2) and (6.3) follow.

Let $y \in \mathbb{R}$. Using (A.9) and the uniformity in (A.1) we get $\lim_{h \to 0^+} \ell_\omega(h + y\rho(h))/\ell_\omega(h) = 1$, thus $\lim_{h \to 0^+} \omega(h + y\rho(h))/\omega(h) = 1$. Moreover, since $\Gamma\mathrm{V}(\rho)$ is stable under integration (see appendix) we have $F_\nu \in \Gamma\mathrm{V}(\rho)$, thus $\lim_{h \to 0^+} G(h + y\rho(y))/G(h) = \exp(y)$ and then $G \in \Gamma\mathrm{V}(\rho)$. For n large enough, h_n is well defined and given by $h_n = G^{\leftarrow}(\sigma^2/(4n))$.

Since $G^{\leftarrow} \in \Pi V(\ell)$ for $\ell = \rho \circ \nu^{\leftarrow} \in \mathrm{RV}(0)$ (see appendix), $G^{\leftarrow}$ belongs in particular to $\mathrm{RV}(0)$ in view of (A.11) and then $r_n = \omega \circ G^{\leftarrow}(\sigma^2/(4n))$ where $\omega \circ G^{\leftarrow} \in \mathrm{RV}(0)$. Thus $r_n \sim \omega \circ G^{\leftarrow}(n^{-1})$ as $n \to +\infty$ and (6.4) follows with $\ell_{\omega,\nu} = \omega \circ G^{\leftarrow}$. □

Study of the terms $\lambda(\mathcal{X}^K_{h_n})$ and $\lambda(\mathcal{X}^K_{H_n})$. We recall that the matrix $\mathcal{X}_{h,K}$ is defined as the symmetrical and non-negative matrix with entries for $0 \leqslant j, l \leqslant k$, $(\mathcal{X}_{h,K})_{j,l} = \overline{K}_{n,h,j+l}$ where:

$$\overline{K}_{n,h,\alpha} \triangleq \frac{1}{N_{n,h}} \sum_{i=1}^{n} \Big(\frac{X_i - x_0}{h}\Big)^{\alpha} K\Big(\frac{X_i - x_0}{h}\Big), \tag{6.5}$$

for $\alpha \in \mathbb{N}$. Let us define $K_{n,h,\alpha} \triangleq N_{n,h}\overline{K}_{n,h,\alpha}$ and:

$$K_{\alpha,\beta} \triangleq (1 + (-1)^{\alpha}) \int_0^1 y^{\alpha+\beta} K(y) dy. \tag{6.6}$$

We define for any $\varepsilon > 0$ the event

$$\mathrm{D}_{n,h,\alpha,K,\varepsilon} \triangleq \Big\{ \Big| \frac{K_{n,h,\alpha}}{nF_\nu(h)} - (\beta+1)K_{\alpha,\beta} \Big| \leqslant \varepsilon \Big\}.$$

Lemma 5. *Let $\alpha \in \mathbb{N}$ and $\varepsilon > 0$. Under assumption K and if $\mu \in \mathcal{R}(x_0, \beta)$ with $\beta > -1$ then for any positive sequence (γ_n) going to 0 we have for n large enough:*

$$\mathbb{P}^n_\mu \big\{ \mathrm{D}^c_{n,\gamma_n,\alpha,K,\varepsilon} \big\} \leqslant 2 \exp\Big(- \frac{\varepsilon^2}{8(2+\varepsilon/3)} nF_\nu(\gamma_n) \Big). \tag{6.7}$$

When $\beta = -1$ we have:

$$\mathbb{P}^n_\mu \Big\{ \Big| \frac{K_{n,\gamma_n,0}}{nF_\nu(\gamma_n)} - 2K(0) \Big| > \varepsilon \Big\} \leqslant 2 \exp\Big(- \frac{\varepsilon^2}{8(2+\varepsilon/3)} nF_\nu(\gamma_n) \Big). \tag{6.8}$$

Proof. First we prove (6.7). We define $Q_{i,n,\alpha} \triangleq \big(\frac{X_i - x_0}{\gamma_n}\big)^{\alpha} K\big(\frac{X_i - x_0}{\gamma_n}\big)$, $Z_{i,n,\alpha} \triangleq Q_{i,n,\alpha} - \mathbb{E}^n_\mu\{Q_{i,n,\alpha}\}$. Since $\mu \in \mathcal{R}(x_0, \beta)$ one has for $i = 1, \ldots, n$:

$$\frac{1}{nF_\nu(\gamma_n)} \mathbb{E}^n_\mu\{Q_{i,n,\alpha}\} = \frac{\gamma_n \nu(\gamma_n)}{F_\nu(\gamma_n)} \frac{1 + (-1)^{\alpha}}{\ell_\nu(\gamma_n)} \int_0^1 y^{\alpha+\beta} K(y) \ell_\nu(y\gamma_n) dy,$$

where we used assumption K and the fact that for n large enough $[x_0 - \gamma_n, x_0 + \gamma_n] \subset W$. Then equations (A.3) and (A.4) entail:

$$\lim_n \frac{1}{nF_\nu(\gamma_n)} \mathbb{E}^n_\mu\{Q_{i,n,\alpha}\} = (\beta+1)K_{\alpha,\beta},$$

and for n large enough:

$$\mathrm{D}^c_{n,\gamma_n,\alpha,K,\varepsilon} \subset \Big\{ \Big| \frac{1}{nF_\nu(\gamma_n)} \sum_{i=1}^{n} Z_{i,n,\alpha} \Big| > \varepsilon/2 \Big\}. \tag{6.9}$$

We have in view of assumption K: $\mathbb{E}^n_\mu\{Z_{i,n,\alpha}\} = 0$, $|Z_{i,n,\alpha}| \leqslant 2$ and

$$b_n^2 \triangleq \sum_{i=1}^{n} \mathbb{E}^n_\mu\{Z^2_{i,n,\alpha}\} \leqslant n\mathbb{E}^n_\mu\{Q^2_{1,n,\alpha}\} \leqslant 2nF_\nu(\gamma_n).$$

Since the $Z_{i,n,\alpha}$ are independent we can apply Bernstein inequality. If $\tau_n \triangleq \frac{\varepsilon}{2} nF_\nu(\gamma_n)$ equation (6.9) and Bernstein inequality entail:

$$\mathbb{P}^n_\mu \big\{ \mathrm{D}^c_{n,\gamma_n,\alpha,K,\varepsilon} \big\} \leqslant 2 \exp\Big(\frac{-\tau_n^2}{2(b_n^2 + 2\tau_n/3)} \Big) \leqslant 2 \exp\Big(- \frac{\varepsilon^2}{8(2+\varepsilon/3)} nF_\nu(\gamma_n) \Big),$$

thus (6.7) follows. The proof of equation (6.8) is similar. When $\beta = -1$ we have $\nu(t) = t^{-1}\ell_\nu(t)$. We define $Z_{i,n} \triangleq Q_{i,n,0} - \mathbb{E}^n_{f,\mu}\{Q_{i,n,0}\}$. We have in view of equation (A.5):

$$\lim_{n\to+\infty} \frac{1}{F_\nu(\gamma_n)}\mathbb{E}^n_\mu\{Q_{i,n,0}\} = \lim_{n\to+\infty} \frac{2}{F_\nu(\gamma_n)} \int_0^1 K(t/h)\ell_\nu(t)dt/t = 2K(0) > 0.$$

Then for n large enough one has

$$\Big\{\Big|\frac{K_{n,\gamma_n,0}}{nF_\nu(\gamma_n)} - 2K(0)\Big| > \varepsilon\Big\} \subset \Big\{\Big|\frac{1}{nF_\nu(\gamma_n)}\sum_{i=1}^n Z_{i,n}\Big| > \varepsilon/2\Big\}.$$

The $Z_{i,n}$ are independent and centered and $|Z_{i,n}| \leqslant 2$. Moreover, in view of assumption K we have as previously $b_n^2 \triangleq \sum_{i=1}^n \mathbb{E}^n_\mu\{Z^2_{i,n}\} \leqslant 2nF_\nu(\gamma_n)$ and using again the Bernstein inequality we get (6.8). □

Lemma 6. *Let assumption K holds and $\omega \in \mathrm{RV}(s)$ with $s > 0$, $\mu \in \mathcal{R}(x_0, \beta)$ with $\beta > -1$ and $\lambda_{\beta,K}$ be defined by equation (4.1). We have $\lambda_{\beta,K} > 0$ and we can find for any $0 < \varepsilon \leqslant \frac{1}{2}$ an event $\mathcal{A}_{n,\varepsilon}$ such that for n large enough*

$$\mathcal{A}_{n,\varepsilon} \subset \{|\lambda(\mathcal{X}^K_{h_n}) - \lambda_{\beta,K}| \leqslant \varepsilon\} \cap \{|\lambda(\mathcal{X}^K_{H_n}) - \lambda_{\beta,K}| \leqslant \varepsilon\} \cap \Big\{\Big|\frac{H_n}{h_n} - 1\Big| \leqslant \varepsilon\Big\}, \tag{6.10}$$

and

$$\mathbb{P}^n_\mu\{\mathcal{A}^c_{n,\varepsilon}\} \leqslant 4(k+2)\exp\big(-c_{\beta,\sigma,\varepsilon}r_n^{-2}\big), \tag{6.11}$$

where $c_{\beta,\sigma,\varepsilon} > 0$.

Proof. Since $\lambda_{\beta,K}$ is the smallest eigenvalue of $\mathcal{X}^K_\beta$ we have $\lambda_{\beta,K} > 0$ otherwise defining $\mathbf{p}(y) = (1, y, \ldots, y^k)$ and since $\mathcal{X}^K_\beta$ is symmetrical we should have

$$0 = \lambda_{\beta,K} = \inf_{\|x\|=1} \langle x\,,\, \mathcal{X}^K_\beta x\rangle = \langle x_0\,,\, \mathcal{X}^K_\beta x_0\rangle = \int_{-1}^1 \big({}^t x_0\mathbf{p}(y)\big)^2 y^\beta K(y)dy,$$

where $x_0 \neq 0$ is the normalised eigenvector associated to the eigenvalue $\lambda_{\beta,K}$ and where we used the fact that

$$\lambda(M) = \inf_{\|x\|=1} \langle x\,,\, Mx\rangle, \tag{6.12}$$

for any symmetrical matrix M. Then $\forall y \in \operatorname{Supp} K$ we have ${}^t x_0\mathbf{p}(y) = 0$ which leads to a contradiction since $y \mapsto {}^t x_0\mathbf{p}(y)$ is a polynomial. For any $h, \varepsilon > 0$ we introduce the events:

$$\mathrm{A}_{n,h,\varepsilon} = \big\{|\lambda(\mathcal{X}^K_h) - \lambda_{\beta,K}| \leqslant \varepsilon\big\}, \qquad \mathrm{B}_{n,h,\alpha,\varepsilon} = \Big\{\Big|\overline{K}_{n,h,\alpha} - \frac{\beta+1}{2}K_{\alpha,\beta}\Big| \leqslant \varepsilon\Big\}. \tag{6.13}$$

Using the characterisation (6.12) we can prove easily that

$$\bigcap_{\alpha=0}^{2k} \mathrm{B}_{n,h,\alpha,\varepsilon/(k+1)^2} \subset \mathrm{A}_{n,h,\varepsilon}. \tag{6.14}$$

Since

$$\begin{aligned}\overline{K}_{n,H_n,\alpha} - \overline{K}_{n,h_n,\alpha} = \overline{K}_{n,H_n,\alpha}\Big(1 - \frac{N_{n,H_n}}{N_{n,h_n}}\Big(\frac{H_n}{h_n}\Big)^\alpha\Big)\\ + \frac{1}{N_{n,h_n}}\sum_{i=1}^n \Big(\frac{X_i - x_0}{h_n}\Big)^\alpha\Big(K\Big(\frac{X_i - x_0}{H_n}\Big) - K\Big(\frac{X_i - x_0}{h_n}\Big)\Big),\end{aligned}$$

we have when K is the rectangular kernel K^R

$$|\overline{K}_{n,H_n,\alpha} - \overline{K}_{n,h_n,\alpha}| \leqslant \Big|\frac{N_{n,H_n}}{N_{n,h_n}}\Big(\frac{H_n}{h_n}\Big)^\alpha - 1\Big| + \frac{1}{2}\Big(\frac{H_n}{h_n} \vee 1\Big)^\alpha \Big|\frac{N_{n,H_n}}{N_{n,h_n}} - 1\Big|,$$

and otherwise under assumption K

$$|\overline{K}_{n,H_n,\alpha} - \overline{K}_{n,h_n,\alpha}| \leqslant \Big|\frac{N_{n,H_n}}{N_{n,h_n}}\Big(\frac{H_n}{h_n}\Big)^\alpha - 1\Big| + \frac{N_{n,H_n}}{N_{n,h_n}}\Big(\frac{H_n}{h_n}\Big)^\alpha \rho\Big|\frac{H_n}{h_n} - 1\Big|^\kappa + \rho\Big|\frac{h_n}{H_n} - 1\Big|^\kappa.$$

Let us introduce for $\varepsilon > 0$ the event

$$\mathrm{F}_{n,\varepsilon} \triangleq \Big\{\Big|\frac{N_{n,H_n}}{N_{n,h_n}} - 1\Big| \leqslant \varepsilon\Big\}.$$

Then for a good choice of $\varepsilon_1 \leqslant \varepsilon$ we have $|\overline{K}_{n,H_n,\alpha} - \overline{K}_{n,h_n,\alpha}| \leqslant \frac{\varepsilon}{2(k+1)^2}$ on the event $\mathrm{C}_{n,\varepsilon_1} \cap \mathrm{F}_{n,\varepsilon_1}$ and since $K \leqslant 1$ we have $K_{\alpha,\beta} \leqslant \frac{2}{\beta+1}$ and noting that $\mathrm{D}_{n,h,0,K^R,\varepsilon_1} = \big\{\big|\frac{N_{n,h}}{2nF_\nu(h)} - 1\big| \leqslant \varepsilon_1\big\}$ we have for any $\alpha \in \mathbb{N}$

$$\mathrm{D}_{n,h,0,K^R,\frac{\varepsilon}{3(k+1)^2+\varepsilon}} \cap \mathrm{D}_{n,h,\alpha,K,\frac{\varepsilon}{3(k+1)^2+\varepsilon}} \subset \mathrm{B}_{n,h,\alpha,\frac{\varepsilon}{2(k+1)^2}}.$$

Using (6.14) we get for $\eta \triangleq \frac{2\varepsilon}{3(k+1)^2+2\varepsilon}$:

$$\mathrm{D}_{n,h_n,0,K^R,\eta} \cap \bigcap_{\alpha=0}^{2k} \mathrm{D}_{n,h_n,\alpha,K,\eta} \subset \mathrm{A}_{n,h_n,\varepsilon}. \tag{6.15}$$

We take $0 < \varepsilon_2 \leqslant \varepsilon_1$ such that $\frac{(1+\varepsilon_2)^{\beta+3}}{1-\varepsilon_2} \leqslant 1 + \varepsilon_1$ (for ε_1 small enough). Since $h \mapsto N_{n,h}$ is increasing we have

$$\mathrm{C}_{n,\varepsilon_2} \subset \{N_{n,(1-\varepsilon_2)h_n} \leqslant N_{n,H_n} \leqslant N_{n,(1+\varepsilon_2)h_n}\},$$

and in view of lemma 1 we can take $0 < \varepsilon_3 \leqslant \varepsilon_2$ such that

$$\mathrm{D}_{n,(1-\varepsilon_2)h_n,0,K^R,\varepsilon_3} \cap \mathrm{D}_{n,(1+\varepsilon_2)h_n,0,K^R,\varepsilon_3} \subset \mathrm{C}_{n,\varepsilon_2}.$$

Using (A.1) with the slowly varying function $\ell_F(h) \triangleq F_\nu(h)h^{-(\beta+1)}$ we have for n large enough that uniformly for $y \in [\frac{1}{2}, \frac{3}{2}]$

$$(1-\varepsilon_1)\ell_F(h_n) \leqslant \ell_F(yh_n) \leqslant (1+\varepsilon_1)\ell_F(h_n), \tag{6.16}$$

and in particular for $y = 1 - \varepsilon_1$ and $y = 1 + \varepsilon_1$ we get by the definition of ε_2 and since $\varepsilon_3 \leqslant \varepsilon_2 \leqslant \varepsilon_1$:

$$\mathrm{D}_{n,(1-\varepsilon_2)h_n,0,K^R,\varepsilon_3} \cap \mathrm{D}_{n,(1+\varepsilon_2)h_n,0,K^R,\varepsilon_3} \cap \mathrm{D}_{n,h_n,0,K^R,\varepsilon_3} \subset \mathrm{F}_{n,\varepsilon_1}.$$

Then we define for $\varepsilon_4 \triangleq \varepsilon_3 \wedge \frac{\varepsilon}{3(k+1)^2+\varepsilon}$ the event

$$\mathcal{A}_{n,\varepsilon} \triangleq \mathrm{D}_{n,(1-\varepsilon_2)h_n,0,K^R,\varepsilon_4} \cap \mathrm{D}_{n,(1+\varepsilon_2)h_n,0,K^R,\varepsilon_4} \cap \mathrm{D}_{n,h_n,0,K^R,\varepsilon_4} \cap \bigcap_{\alpha=0}^{2k} \mathrm{D}_{n,h_n,\alpha,K,\varepsilon_4},$$

which satisfies (6.10) in view of the previous embeddings. Using inequality (6.7) in lemma 5 and since $\varepsilon_4 \leqslant \varepsilon_2 \leqslant \varepsilon_1 \leqslant \frac{1}{2}$ we get

$$\mathbb{P}_\mu^n\{\mathcal{A}_{n,\varepsilon}^c\} \leqslant 4(k+2)\exp\Big(-\frac{2^{-(\beta+3)}\varepsilon_4\sigma^2}{8(2+\varepsilon_4/3)}r_n^{-2}\Big),$$

where we used (6.16) and (2.5). □

6.4. **Proof of the lower bounds.**

Lemma 7. *If there are 2 elements f_0 and f_1 of a class Σ such that the Kullback-Leibler distance between the corresponding probabilities $\mathbb{P}_0$ and $\mathbb{P}_1$ satisfies $\mathcal{K}(\mathbb{P}_0, \mathbb{P}_1) < Q < +\infty$ with $|f_0(x_0) - f_1(x_0)| \geqslant 2cr_n$ for some constant $c > 0$ then the pointwise minimax risk $\mathcal{R}_n(\Sigma, \mu)$ over the class Σ defined by (2.1) in the model (1.1) satisfies:*

$$\mathcal{R}_n(\Sigma, \mu) \geqslant C(c, Q, p) r_n,$$

where $C(c, Q, p) \triangleq \frac{c}{2^{1/p}} \left(e^{-Q} \vee \frac{1 - \sqrt{Q/2}}{2} \right)^{1/p}$.

This result is classical. It can be found in Tsybakov [19] with a proof based on a two hypothesis reduction scheme and inequalities between the Kullback-Leibler distance and others probability distances.

Proposition 6. *Let h_n be defined by (2.5), (α_n) be a positive numbers sequence going to $+\infty$ and $r_n = \omega(h_n)$. If $\Sigma = \Sigma_{h_n, \alpha_n}(x_0, \omega)$ is the class given by definition 2 we have*

$$\liminf_n r_n^{-1} \mathcal{R}_n(\Sigma, \mu) \geqslant C_{s,p}. \tag{6.17}$$

Proof. We use the lemma 7. All we have to do is to find two functions $f_{0,n}$ and $f_{1,n}$ such that:

(1) There is some $0 < Q < +\infty$ such that $\mathcal{K}(\mathbb{P}_0^n, \mathbb{P}_1^n) \leqslant Q$,
(2) $f_{0,n}, f_{1,n} \in \Sigma_{h_n, \alpha_n}(x_0, \omega)$,
(3) $|f_{0,n}(x_0) - f_{1,n}(x_0)| \geqslant 2cr_n$ for some constant $c > 0$.

We choose the 2 following hypothesis:

$$f_{0,n}(x) = \omega(h_n) \mathbf{1}_{|x - x_0| \leqslant h_n}, \qquad f_{1,n}(x) = \omega(|x - x_0|) \mathbf{1}_{|x - x_0| \leqslant h_n}.$$

(1): Since the ξ_i are centered Gaussian of variance σ^2 and independent of $\mathfrak{X}_n$ we have:

$$\mathcal{K}(\mathbb{P}_0^n, \mathbb{P}_1^n | \mathfrak{X}_n) = \frac{1}{2\sigma^2} \sum_{i=1}^n \big(f_{0,n}(X_i) - f_{1,n}(X_i) \big)^2,$$

then in view of (2.5): $\mathcal{K}(\mathbb{P}_0^n, \mathbb{P}_1^n) = \frac{n}{2\sigma^2} \| f_{0,n} - f_{1,n} \|^2_{L^2(\mu)} \leqslant n\omega^2(h_n) F_\nu(h_n)/\sigma^2 = 1/2$.
(2): For $h \in [0, h_n]$, taking P as the constant polynomial equal to $\omega(h_n)$ we have that the continuity modulus of $f_{0,n}$ is 0, and taking $P = 0$ we obtain that the continuity modulus of $f_{1,n}$ is bounded by $\omega(h)$. Moreover for n large enough, we clearly have $f_{0,n}, f_{1,n} \in \mathcal{U}(\alpha_n)$ since $\alpha_n \to +\infty$.
(3): If we take $c = 1/2$ we have $|f_{1,n}(x_0) - f_{0,n}(x_0)| = \omega(h_n) = 2cr_n$. □

6.5. **Computations of the examples.** For a given design density, we compute the minimax convergence rate r_n by first giving an equivalent as $n \to +\infty$ of the smallest solution h_n of

$$\omega(h) = \frac{\sigma}{\sqrt{n F_\nu(h)}},$$

and then and equivalent of $r_n = \omega(h_n)$.

6.5.1. *Regularly varying design example.* In the regularly varying design case we find the equivalent of h_n using the following proposition.

Proposition 7. *Let $\gamma > 0$ and $\alpha \in \mathbb{R}$. If $G(h) = h^\gamma(\log(1/h))^\alpha$, then we have:*

$$G^{\leftarrow}(h) \sim \gamma^{\alpha/\gamma} h^{1/\gamma} (\log(1/h))^{-\alpha/\gamma} \text{ as } h \to 0^+.$$

Proof. When $\alpha = 0$, the result is obvious then assume $\alpha \in \mathbb{R} - \{0\}$. We look for h such that $h^\gamma(\log(1/h))^\alpha = x$, when $x > 0$ is small. If $\alpha > 0$ we define $t = \log(h^{\gamma/\alpha})$, so this equation becomes

$$t \exp(t) = -\gamma x^{1/\alpha}/\alpha, \tag{6.18}$$

where $t \leqslant 0$. The equation (6.18) has two solutions for x small enough, but they cannot be written in an explicit way. Then let us consider the Lambert function W defined as the function satisfying $W(z)e^{W(z)} = z$ for any $z \in \mathbb{C}$. See for instance Corless *et al.* [3] about this function. We are only interested here by its real branches. This function has two branches W_0 and W_{-1} in $\mathbb{R}$. We denote by W_0 the one such that $W_0(0) = 0$ and W_{-1} the one such that $\lim_{h\to 0^-} W_{-1}(h) = -\infty$. The two solutions of (6.18) are then $t_0 = W_{-1}(-\gamma x^{1/\alpha}/\alpha)$ and $t_1 = W_0(-\gamma x^{1/\alpha}/\alpha)$ and $h_0 \triangleq \exp\big(\alpha W_{-1}(-\gamma x^{1/\alpha}/\alpha)/\gamma\big)$ is the smallest solution. By the definition of W we have for $-1/e < x < 0$ and $a \in \mathbb{R}$: $e^{aW_{-1}(x)} = (-x)^a(-W_{-1}(x))^{-a}$ and since W_{-1} satisfies $W_{-1}(-x) \sim \log(x)$ as $x \to 0^+$ we have $h_0 = (\gamma x^{1/\alpha}/\alpha)^{\alpha/\gamma}(-W_{-1}(-\gamma x^{1/\alpha}/\alpha))^{-\alpha/\gamma} \sim \gamma^{\alpha/\gamma} x^{1/\alpha}(\log(1/x))^{-\alpha/\gamma}$ as $x \to 0^+$. When $\alpha < 0$ we proceed similarly. We have $t \geqslant 0$ and (6.18) has a single solution $t = W_0(-\gamma x^{1/\alpha}/\alpha)$, thus $h \triangleq \exp(-\alpha W_0(-\gamma x^{1/\alpha}/\alpha)/\gamma)$. By the definition of W_0 we have $\forall x > 0$ and $a \in \mathbb{R}$: $e^{aW_0(x)} = x^a W_0^{-a}(x)$ and since W_0 satisfies $W_0(x) \sim \log(x)$ as $x \to +\infty$ we find again $h \sim \gamma^{\alpha/\gamma} x^{1/\alpha}(\log(1/x))^{-\alpha/\gamma}$ as $x \to 0^+$. □

For the second example of regularly varying design, using the proposition 7, we find that an equivalent to the sequence h_n defined by (2.5) is

$$(1 + 2s + \beta)^{(\alpha+2\gamma)/(1+2s+\beta)} \Big(\frac{\sigma}{r}\Big)^{2/(1+2s+\beta)} (n(\log n)^{\alpha+2\gamma})^{-1/(1+2s+\beta)},$$

and since $\omega(h) = rh^s(\log(1/h))^\gamma$ we find that an equivalent of r_n (up to a constant depending on s, β, γ, α) is

$$\sigma^{2s/(1+2s+\beta)} r^{(\beta+1)/(1+2s+\beta)} (n(\log n)^{\alpha-\gamma(1+\beta)/s})^{-s/(1+2s+\beta)}.$$

The computation for the third example ($\beta = -1$) is similar to the second example, since $F_\nu(h) = (\log(1/h))^{1-\alpha}$.

6.5.2. Γ-*varying design example.* For the Γ-varying design example $\nu(h) = \exp(-1/h^\alpha)$, we first use the fact that when $\nu \in \Gamma\mathrm{V}(\rho)$ we have $F_\nu(h) \sim \rho(h)\nu(h)$ as $h \to 0^+$ (see appendix). Recalling that $\rho(h) = \frac{h^{\alpha+1}}{\alpha}$, we solve

$$h^{1+2s+\alpha} \exp(-1/h^\alpha) = y_n, \tag{6.19}$$

where $y_n \triangleq \sigma^2\alpha/(r^2 n)$. Defining $t \triangleq h^{-\alpha}$, equation (6.19) becomes $t^{-(1+2s+\alpha)/\alpha} \exp(-t) = y_n$ that we rewrite $x \exp(x) = \alpha/(1+2s+\alpha) y_n^{-\alpha/(1+2s+\alpha)}$ for $x \triangleq \alpha/(1+2s+\alpha)t$. Then we have $x = W_0\big(\alpha/(1+2s+\alpha) y_n^{-\alpha/(1+2s+\alpha)}\big)$, where W_0 is defined in the proof of proposition 7. Using the fact that $W_0(x) \sim \log(x)$ as $x \to +\infty$, we get $x \sim \frac{\alpha}{1+2s+\alpha} \log n$ as $n \to +\infty$, thus $h_n \sim (\log n)^{-1/\alpha}$ and the result holds since $r_n \triangleq r h_n^s$.

Appendix A. Some facts on regular and Γ-variation

We recall here some results about regularly and Γ-varying functions. The results stated in this section can be found in Bingham *et al.* [1], Geluk and de Haan [5] and Senata [14].

A.1. **Regular variation.** Let ℓ be a slowly varying function in all the following. An important result is that the property

$$\lim_{h\to 0^+} \ell(yh)/\ell(h) = 1, \tag{A.1}$$

holds *uniformly* for y in any compact set in $(0, +\infty)$. Now if $R_1 \in \mathrm{RV}(\alpha_1)$ and $R_2 \in \mathrm{RV}(\alpha_2)$ one has

(1) $R_1 \times R_2 \in \mathrm{RV}(\alpha_1 + \alpha_2)$,
(2) $R_1 \circ R_2 \in \mathrm{RV}(\alpha_1 \times \alpha_2)$.

If $R \in \mathrm{RV}(\gamma)$ for $\gamma \in \mathbb{R} - \{0\}$ then as $h \to 0^+$ we have

$$R(h) \to \begin{cases} 0 & \text{if } \gamma > 0, \\ +\infty & \text{if } \gamma < 0. \end{cases} \tag{A.2}$$

The asymptotic behaviour of regularly varying functions integrals, usually called Abelian theorems, plays a key role in the proofs.

- If $\gamma > -1$ we have

$$\int_0^h t^\gamma \ell(t)dt \sim (1+\gamma)^{-1} h^{1+\gamma}\ell(h) \text{ as } h \to 0^+, \tag{A.3}$$

  and in particular $h \mapsto \int_0^h t^\gamma \ell(t)dt \in \mathrm{RV}(\gamma+1)$. This result is known as the Karamata theorem.
- When $\gamma = -1$ and if $\int_0^\eta \ell(t)\frac{dt}{t} < +\infty$ for some $\eta > 0$ then $h \mapsto \int_0^h \ell(t)\frac{dt}{t} \in \mathrm{RV}(0)$ and we have

$$\lim_{h\to 0^+} \frac{1}{\ell(h)} \int_0^h \ell(t)\frac{dt}{t} = +\infty.$$

- If R is some positive monotone function such that $h \mapsto \int_0^h R(t)dt$ belongs to $\mathrm{RV}(\gamma)$ for some $\gamma \geqslant 0$ then $R \in \mathrm{RV}(\gamma - 1)$.
- If K is a function such that $\int_0^1 t^{-\delta} K(t)dt < +\infty$ for some $\delta > 0$ then

$$\int_0^1 K(t)\ell(th)dt \sim \ell(h) \int_0^1 K(t)dt \text{ as } h \to 0^+. \tag{A.4}$$

  Moreover, when $\int_0^\eta \ell(t)dt/t < +\infty$ for some $\eta > 0$, and K is such that $\forall t \geqslant 0$, $|K(t) - K(0)| \leqslant \rho|t|^\kappa$ for some $\rho > 0$ and $\kappa > 0$ one has

$$\int_0^1 K(t/h)\ell(t)dt/t \sim K(0) \int_0^1 \ell(t)dt/t \text{ as } h \to 0^+. \tag{A.5}$$

If R is defined and bounded on $[0, +\infty)$ one can define the generalised inverse as

$$R^{\leftarrow}(y) = \inf\{h > 0 \text{ such that } R(h) \geqslant y\}. \tag{A.6}$$

If $R \in \mathrm{RV}(\gamma)$ for some $\gamma > 0$, then there exists $R^- \in \mathrm{RV}(1/\gamma)$ such that

$$R(R^-(h)) \sim R^-(R(h)) \sim h \text{ as } h \to 0^+, \tag{A.7}$$

and R^- is unique up to an asymptotic equivalence. Moreover, one version of R^- is $R^{\leftarrow}$.

If $(\delta_n)_{n\geqslant 0}$ and $(\lambda_n)_{n\geqslant 0}$ are sequences of positive numbers such that $\delta_{n+1} \sim \delta_n$ as $n \to +\infty$, $\lim_n \delta_n = 0$, and if there is a positive and continuous function ϕ such that for any $y > 0$:

$$\lim_n \lambda_n R(y\delta_n) = \phi(y), \tag{A.8}$$

then R varies regularly.

A.2. **Γ-variation.** We describe now the properties of Γ-varying functions and Π-varying functions. The results are due to de Haan. The references are the same as for regular variation. All the following results can be found there in.

A first result tells that if ν is a function such that (2.6) holds for all $y \in \mathbb{R}$, then (2.6) holds uniformly on each compact set in $\mathbb{R}$. If ρ is such that (2.6) holds, then:

$$\lim_{h\to 0^+} \rho(h)/h = 0. \tag{A.9}$$

The auxiliary function ρ in definition (2.6) is unique up to within an asymptotic equivalence and can be taken as $h \mapsto \int_0^h \nu(t)dt/\nu(h)$.

The class $\Gamma\mathrm{V}(\rho)$ is stable under integration. If $\nu \in \Gamma\mathrm{V}(\rho)$ then $F_\nu(h) = \int_0^h \nu(t)dt \in \Gamma\mathrm{V}(\rho)$ and we have

$$F_\nu(h) \sim \rho(h)\nu(h) \text{ as } h \to 0^+.$$

We have seen that under the operation of functional inversion, the class of regularly varying functions RV is stable. In the case of Γ-variation, the inversion maps the class ΓV in another class of functions, namely the de Haan class ΠV.

Definition 5 (Π-Variation)**.** A function ν is in the de Haan class ΠV if there exists a slowly varying function ℓ and a positive real number c such that:

$$\forall y > 0, \quad \lim_{h\to 0^+} (\nu(yh) - \nu(h))/\ell(y) = c\log(y). \tag{A.10}$$

The class of functions ν satisfying (A.10) is denoted by $\Pi\mathrm{V}(\ell)$.

- If $\nu \in \Gamma\mathrm{V}(\rho)$ then $\ell = \rho \circ \nu^{\leftarrow}$ is slowly varying and $\nu^{\leftarrow} \in \Pi\mathrm{V}(\ell)$.
- If $\nu \in \Pi\mathrm{V}(\ell)$ for some $\ell \in \mathrm{RV}(0)$ then $\nu^{\leftarrow} \in \Gamma\mathrm{V}(\rho)$ with $\rho = \ell \circ \nu^{\leftarrow}$.

In both senses the inverses and their auxiliary functions are asymptotically unique. The following inclusion tells that Π-variation can be viewed as a refinement of slow variation. Actually, any Π-varying function is slowly varying: for any $\ell \in \mathrm{RV}(0)$ we have

$$\Pi\mathrm{V}(\ell) \subset \mathrm{RV}(0). \tag{A.11}$$

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