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7 DISCUSSION

1. Let f_j be the density function of X_{tj}. The density function $f_j(\cdot)$ is positive and has continuous second derivatives on $[0, 1]$.

2. $\lambda \to 0$, $h^2 log(n) \to 0$ and $nh \to \infty$ as $n \to \infty$.

The above conditions are used for deriving the convergence properties. Conditions A.1 and A.2 are similar to those in Cai, Fan, & Yao (2000).