

The generalized function γ_g is such that there exists a deterministic sequence of regular functions, $(\gamma_g)_n$ that converges to γ_g in S^ and such that support of $(\gamma_g)_n$ is in a compact set Λ_{gn} ; there exists $\zeta_0 > 0$ such that $|(\gamma_g)_n| > 2\zeta_0$ and for $\gamma_{L1} = Ft(g_{L1})$ on Λ_g $|\gamma_{L1} - (\gamma_g)_n| > \zeta_0$.*

Assumptions 6(a) and 6(b) imply that w . can be divided by f_z and any generalized function can be divided by ϕ . Requiring that ϕ be in O_M is sufficient to ensure that the model leads to equations (3) in S^* . More detailed conditions similar to those employed in Theorem 2 would allow relaxing the infinite differentiability assumption 6(a). In particular, if γ is a characteristic function Assumption 6(a) for ϕ is not needed.

Continuity of w . in 6(b) would follow by properties of convolution if either g were continuously differentiable, or f were continuous.

In (b) using the same bound on growth, m , and the same V for all the functions simplifies exposition without loss of generality. The bounds could be liberal but are assumed known in the construction of estimators. The constraint on the ϕ^{-1} restricts the measurement error from being supersmooth and the constraint on f_z^{-1} does not permit fast decline to zero at infinity for the density of conditioning z ; these would be automatically satisfied if supports were bounded.

Assumption (c) implies that γ and therefore ε_1 are continuous functions. Indeed an integrable function has a continuous Fourier transform, γ , and $\varepsilon_1 = \gamma\phi$ is continuous since ϕ is a characteristic function and thus continuous.

Assumption 6(c') holds more generally, e.g. if g is a sum of an integrable