

FUNCTIONAL DATA ANALYSIS FOR DENSITY FUNCTIONS BY TRANSFORMATION TO A HILBERT SPACE

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Functional data that are non-negative and have a constrained integral can be considered as samples of one-dimensional density functions. Such data are ubiquitous. Due to the inherent constraints, densities do not live in a vector space and therefore commonly used Hilbert space based methods of functional data analysis are not applicable. To address this problem, we introduce a transformation approach, mapping probability densities to a Hilbert space of functions through a continuous and invertible map. Basic methods of functional data analysis, such as the construction of functional modes of variation, functional regression or classification, are then implemented by using representations of the densities in this linear space. Representations of the densities themselves are obtained by applying the inverse map from the linear functional space to the density space. Transformations of interest include log quantile density and log hazard transformations, among others. Rates of convergence are derived for the representations that are obtained for a general class of transformations under certain structural properties. If the subject-specific densities need to be estimated from data, these rates correspond to the optimal rates of convergence for density estimation. The proposed methods are illustrated through simulations and applications in brain imaging.

1. Introduction

Data that consist of samples of one-dimensional distributions or densities are common. Examples giving rise to such data are income distributions for cities or states, distributions of the times when bids are submitted in online auctions, distributions of movements in longitudinal behavior tracking or distributions of voxel-to-voxel correlations in fMRI signals (see Figure 1). Densities may also appear in functional regression models as predictors or responses.

The functional modeling of density functions is difficult due to the two constraints $\int f(x)dx = 1$ and $f \geq 0$. These characteristics imply that the functional space where densities live is convex but not linear, leading to problems for the application of common techniques of functional data analysis (FDA) such as functional principal components analysis (FPCA). This difficulty has been recognized before and an approach based on compositional data methods has been sketched by Delicado (2011), applying theoretical results of Egozcue, Diaz-Barrero and Pawlowsky-Glahn (2006) which define a Hilbert structure on the space of densities. Probably the first work on a functional approach for a sample of densities is Kneip and Utikal (2001), who utilized FPCA directly in density space to analyze samples of time-varying densities and focused on the trends of the functional principal components over time as well as the effects of the preprocessing step of estimating the densities from actual observations. Box-Cox transformations for a single non-random density function were considered in Wand, Marron and Ruppert (1991), who aimed at improving global bandwidth choice for kernel estimation of a single density function.

Density functions also arise in the context of warping, or registration, as time warping functions correspond to distribution functions. In the context of functional data and shape analysis, such time warping functions have been represented as square roots of the corresponding densities (Srivastava, Jermyn and Joshi, 2007; Srivastava et al., 2011a,b), and these square root densities reside in the Hilbert

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sphere, about which much is known. For instance, one can define the Fréchet mean on the sphere and also implement a nonlinear PCA method known as Principal Geodesic Analysis (PGA) (Fletcher et al., 2004). We will compare this alternative methodology with our proposed approach in Section 6.

In this paper, we propose a novel and straightforward transformation approach with the explicit goal of using established methods for Hilbert space valued data once the densities have been transformed. The key idea is to map probability densities into a linear function space by using a suitably chosen continuous and invertible map ψ . Then methods of functional data analysis can be implemented in this linear space. These methods can range anywhere from exploratory techniques to predictive modeling. As an example of the former, functional modes of variation can be constructed by applying linear methods to the transformed functions in Hilbert space, then mapping back into the density space by means of the inverse map. Functional regression or classification applications that involve densities as predictors or responses are examples of the latter.

We also present theoretical results about the convergence of these representations in density space under suitable structural properties of the transformations. These results draw from known results for estimation in FPCA and reflect the additional uncertainty introduced through both the forward and inverse transformations. One rarely observes data in the form of densities; rather, for each density, the data are in the form of a random sample generated by the underlying distribution. This fact will need to be taken into account for a realistic theoretical analysis, adding a layer of complexity. Specific examples of transformations that satisfy the requisite structural assumptions are the log quantile density and the log hazard transformations.

A related approach can be found in a recent preprint by Hron et al. (2014), where the compositional approach of Delicado (2011) was extended to define a version of FPCA on samples of densities. The authors represent densities by a centered log-ratio, which provides an isometric isomorphism between the space of densities and the Hilbert space L^2 , and emphasize practical applications, but do not provide theoretical support or consider the effects of density estimation. Our methodology differs in that we consider a general class of transformations rather than a specific one. In particular, the transformation can be chosen independent of the metric used on the space of densities. This provides flexibility since, for many commonly-used metrics on the space of densities (see Section 2.2) corresponding isometric isomorphisms do not exist with the L^2 distance in the transformed space.

The paper is organized as follows: Pertinent results on density estimation and background on metrics in density space can be found in Section 2. Section 3 describes the basic techniques of FPCA, along with their shortfalls when dealing with density data. The main ideas for the proposed density transformation approach are in Section 4, including an analysis of specific transformations. Theory for this method is discussed in Section 5, with all proofs and some auxiliary results relegated to Appendix A. In Section 6.1 we provide simulations which illustrate the advantages of the transformation approach over the direct functional analysis of density functions and methods derived from properties of the Hilbert sphere. We also demonstrate how densities can serve as predictors in a functional regression analysis by using distributions of correlations of fMRI brain imaging signals to predict cognitive performance. More details about this application can be found in Section 6.2.

2. Preliminaries

2.1. Density Modeling

Assume that data consist of a sample of n (random) density functions f_1, \dots, f_n , where the densities are supported on a common interval $[0, T]$ for some $T > 0$. Without loss of generality, we take $T = 1$. The assumption of compact support is for convenience, and does not usually present a problem in practice. Distributions with unbounded support can be handled analogously if a suitable integration measure is used. The main theoretical challenge for spaces of functions defined on an unbounded interval is that the uniform norm is no longer weaker than the L^2 norm, if the Lebesgue measure is used for the latter. This

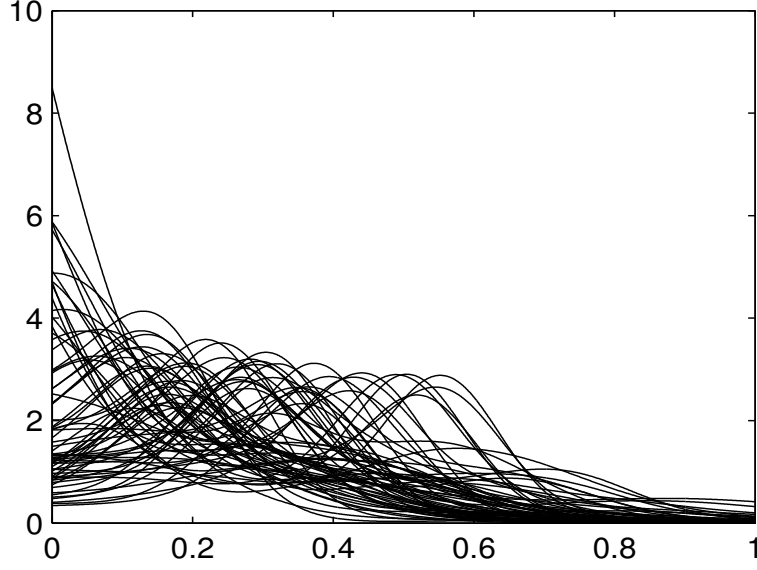


Fig 1: Densities based on kernel density estimates for the time course correlations between voxels. Densities are shown for $n = 68$ individuals diagnosed with Alzheimer’s disease. For details on the density estimation, see Section 2.3. Details regarding the data analysis that demonstrates the proposed methods can be found in Section 6.2.

can be easily addressed by replacing the Lebesgue measure dx with a weighted version, e.g. $e^{-x^2} dx$.

Denote the space of continuous and strictly positive densities on $[0, 1]$ by \mathcal{G} . The sample consists of i.i.d. realizations of an underlying stochastic process, i.e. each density is independently distributed as $f \sim \mathfrak{F}$, where \mathfrak{F} is an L^2 process on $[0, 1]$ (Ash and Gardner, 1975) taking values in some space $\mathcal{F} \subset \mathcal{G}$. For further details on the assumptions on the space \mathcal{F} , see (A1) in Appendix A. The densities f can equivalently be represented as cumulative distribution functions (cdf) F with domain $[0, 1]$, hazard functions $h = f/(1 - F)$ (possibly on a subdomain of $[0, 1]$ where $F(x) < 1$) and quantile functions $Q = F^{-1}$, with support $[0, 1]$. Occasionally of interest is the equivalent notion of the quantile-density function $q(t) = Q'(t) = \frac{d}{dt}F^{-1}(t) = [f(Q(t))]^{-1}$, from which we obtain $f(x) = [q(F(x))]^{-1}$, where we use the notation of Jones (1992). This concept goes back to Parzen (1979) and Tukey (1965). Another classical notion of interest is the density-quantile function $f(Q(t))$, which can be interpreted as a time-synchronized version of the density function (Zhang and Müller, 2011). All of these functions provide equivalent characterizations of distributions.

In many situations, the densities themselves will not be directly observed. Instead, for each i , we may observe an i.i.d. sample of data W_{il} , $l = 1, \dots, N_i$ that are generated by the random density f_i . Thus, there are two random mechanisms at work that are assumed to be independent: the first generates the sample of densities and the second generates the samples of real-valued random data, one sample for each random density in the sample of densities. Hence, the probability space can be thought of as a product space $(\Omega_1 \times \Omega_2, \mathcal{A}, P)$, where $P = P_1 \otimes P_2$.

2.2. Metrics in the Space of Density Functions

Many metrics and semimetrics on the space of density functions have been considered, including the L^2 , L^1 (Devroye and Györfi, 1985), Hellinger and Kullback-Leibler metrics, to name a few. In previous applied and methodological work (MalloWS, 1972; Bolstad et al., 2003; Zhang and Müller, 2011), it was found that a metric d_Q based on quantile functions $d_Q(f, g)^2 = \int_0^1 (F^{-1}(t) - G^{-1}(t))^2 dt$ is particularly promising from a practical point of view.

This quantile metric has connections to the optimal transport problem (Villani, 2003), and corresponds

to the Wasserstein metric between two probability measures,

$$(2.1) \quad d_W(f, g)^2 = \inf_{X \sim f, Y \sim g} E(X - Y)^2,$$

where the expectation is with respect to the joint distribution of (X, Y) . The equivalence $d_Q = d_W$ can be most easily seen by applying a covariance identity due to [Hoeffding \(1940\)](#); details can be found in the [Supplement](#). We will develop our methodology for a general metric, which will be denoted by d in the following, and may stand for any of the above metrics in the space of densities.

2.3. Density Estimation

A common occurrence in functional data analysis is that the functional data objects of interest are not completely observed. In the case of a sample of densities, the information about a specific density in the sample usually is available only through a random sample that is generated by this density. Hence, the densities themselves must first be estimated. Consider the estimation of a density $f \in \mathcal{F}$ from an i.i.d. sample (generated by f) of size N by an estimator \check{f} . Here $N = N(n)$ will implicitly represent a sequence that depends on n , the size of the sample of random densities. In practice, any reasonable estimator can be used that produces density estimates that are bona fide densities and which can then be transformed into a linear space. For the theoretical results reported in section 5, a density estimator \check{f} must satisfy the following consistency properties in terms of the L^2 and uniform metrics (denoted as d_2 and d_∞ , respectively):

(D1) The density estimator \check{f} based on an i.i.d. sample of size N satisfies, for a sequence $b_N = o(1)$,

$$\sup_{f \in \mathcal{F}} E(d_2(f, \check{f})^2) = O(b_N^2).$$

(D2) The density estimator \check{f} based on an i.i.d. sample of size N satisfies, for a sequence $a_N = o(1)$ and some $R > 0$,

$$\sup_{f \in \mathcal{F}} P(d_\infty(f, \check{f}) > Ra_N) \rightarrow 0.$$

When this density estimation step is performed for densities on a compact interval, which is the case in our current framework, the standard kernel density estimator does not satisfy these assumptions, due to boundary effects. Much work has been devoted to rectifying this estimator for densities with compact support ([Cowling and Hall, 1996](#); [Müller and Stadtmüller, 1999](#)), but the resulting estimators leave the density space and have not been shown to satisfy (D1) and (D2). Therefore, we introduce here a modified density estimator of kernel type that is guaranteed to satisfy (D1) and (D2).

Let κ be a kernel that corresponds to a continuous probability density function and $h < 1/2$ be the bandwidth. Given a sample size N , we define a new kernel density estimator to estimate the density $f \in \mathcal{F}$ on $[0, 1]$ from an i.i.d. sample W_1, \dots, W_N by

$$(2.2) \quad \check{f}(x) = \sum_{l=1}^N \kappa\left(\frac{x - W_l}{h}\right) w(x, h) \bigg/ \sum_{l=1}^N \int_0^1 \kappa\left(\frac{y - W_l}{h}\right) w(y, h) dy,$$

for $x \in [0, 1]$ and 0 elsewhere. Here, the kernel κ is assumed to satisfy the following additional conditions:

(K1) The kernel κ is of bounded variation and is symmetric about 0.

(K2) The kernel satisfies $\int_0^1 \kappa(u) du > 0$, and $\int_{\mathbb{R}} |u| \kappa(u) du$, $\int_{\mathbb{R}} \kappa^2(u) du$ and $\int_{\mathbb{R}} |u| \kappa^2(u) du$ are all finite.

The weight function w is designed to remove boundary bias and is given by

$$w(x, h) = \begin{cases} \left(\int_{-x/h}^1 \kappa(u) du \right)^{-1}, & \text{for } x \in [0, h), \\ \left(\int_{-1}^{(1-x)/h} \kappa(u) du \right)^{-1}, & \text{for } x \in (1-h, 1], \text{ and} \\ 1, & \text{otherwise.} \end{cases}$$

Proposition 2 in Appendix A demonstrates that this modified kernel estimator indeed satisfies conditions (D1) and (D2). Furthermore, it provides the rate in (D1) for this estimator as $b_N = N^{-1/3}$, which is known to be the optimal rate under our assumptions (Tsybakov and Zaiats, 2009), where the class of densities \mathcal{F} is assumed to be continuously differentiable. Proposition 2 also demonstrates that rates $a_N = N^{-c}$, for any $c \in (0, 1/6)$ are possible in (D2) and that property (S1) in Section which refers to uniform convergence over the sample of densities, is satisfied if one chooses sequences of the form $m(n) = n^r$ for an arbitrary $r > 0$. For $r < 3/2$, this rate dominates the rate of convergence in Theorem 1 below, which thus cannot be improved under our assumptions.

Alternative density estimators could also be used. In particular, the beta kernel density estimator proposed in Chen (1999) is a promising prospect. Chen (1999) established the convergence of the expected squared L^2 metric, and weak uniform consistency was proved in Bouezmarni and Rolin (2003). This density estimator is non-negative, but requires additional normalization to guarantee that it resides in the density space.

3. Functional Data Analysis for the Density Process

For a generic density function process $f \sim \mathfrak{F}$, denote the mean function by $\mu(x) = E(f(x))$ and the covariance function by $G(x, y) = \text{Cov}(f(x), f(y))$, and the orthonormal eigenfunctions and eigenvalues of the linear covariance operator $(Af)(t) = \int G(s, t)f(s)ds$ by $\{\phi_k\}_{k=1}^\infty$ and $\{\lambda_k\}_{k=1}^\infty$, where the latter are positive and in decreasing order. If f_1, \dots, f_n are i.i.d. distributed as f , then by the Karhunen-Loève expansion, for each i ,

$$f_i(x) = \mu(x) + \sum_{k=1}^{\infty} \xi_{ik} \phi_k(x),$$

where $\xi_{ik} = \int_0^1 (f_i(x) - \mu(x))\phi_k(x)dx$ are the uncorrelated principal components with zero mean and variance λ_k . The Karhunen-Loève expansion forms the basis for the commonly used FPCA technique (Dauxois, Pousse and Romain, 1982; Besse and Ramsay, 1986; Benko, Härdle and Kneip, 2006; Hall and Hosseini-Nasab, 2006; Hall, Müller and Wang, 2006; Li and Hsing, 2010; Bali et al., 2011).

The mean function μ of a density process \mathfrak{F} is also a density function, as the space of densities is convex, and can be estimated by

$$\tilde{\mu}(x) = \frac{1}{n} \sum_{i=1}^n f_i(x), \quad \text{respectively,} \quad \hat{\mu}(x) = \frac{1}{n} \sum_{i=1}^n \check{f}_i(x),$$

where the version $\tilde{\mu}$ corresponds to the case when the densities are fully observed and the version $\hat{\mu}$ corresponds to the case when they are estimated using estimators (2.2); this distinction will be used throughout. However, in the common situation where one encounters horizontal variation in the densities, this mean is not a good measure of center. This is because the cross-sectional mean can only capture vertical variation. When horizontal variation is present, the L^2 metric does not induce an adequate geometry on the density space. A better method is *quantile synchronization* (Zhang and Müller, 2011), a version of which has been introduced in Bolstad et al. (2003). Essentially, this involves considering the cross-sectional mean function, $Q_{\oplus}(t) = E(Q(t))$, of the corresponding quantile process, Q . The synchronized mean density is then given by $f_{\oplus} = (Q_{\oplus}^{-1})'$.

The quantile synchronized mean can be interpreted as a Fréchet mean with respect to the Wasserstein metric $d = d_W$, where for a metric d on \mathcal{F} the Fréchet mean of the process \mathfrak{F} is defined by

$$(3.1) \quad f_{\oplus} = \arg \inf_{g \in \mathcal{F}} E(d(f, g)^2),$$

and the Fréchet variance is $E(d(f, f_{\oplus})^2)$. Hence, for the choice $d = d_W$, the Fréchet mean coincides with the quantile synchronized mean. Further discussion of this Wasserstein-Fréchet mean and its estimation is provided in the Supplement. Noting that the cross-sectional mean corresponds to the Fréchet mean for

the choice $d = d_2$, the Fréchet mean provides a natural measure of center, adapting to the chosen metric or geometry.

Modes of variation (Castro, Lawton and Sylvestre, 1986) have proved particularly useful in applications to interpret and visualize the Karhunen-Loève representation and FPCA (Jones and Rice, 1992; Ramsay and Silverman, 2005). They focus on the contribution of each eigenfunction ϕ_k to the stochastic behavior of the process. The k -th mode of variation is a set of functions indexed by a parameter $\alpha \in \mathbb{R}$ that is given by

$$(3.2) \quad g_k(x, \alpha) = \mu(x) + \alpha \sqrt{\lambda_k} \phi_k(x).$$

In order to construct estimates of these modes, and generally to perform FPCA, the following estimates of the covariance function G of \mathfrak{F} are needed,

$$\tilde{G}(x, y) = \frac{1}{n} \sum_{i=1}^n f_i(x) f_i(y) - \tilde{\mu}(x) \tilde{\mu}(y), \quad \text{respectively,} \quad \hat{G}(x, y) = \frac{1}{n} \sum_{i=1}^n \check{f}_i(x) \check{f}_i(y) - \hat{\mu}(x) \hat{\mu}(y).$$

The eigenfunctions of the corresponding covariance operators, $\tilde{\phi}_k$ or $\hat{\phi}_k$, then serve as estimates of ϕ_k . Similarly, the eigenvalues λ_k are estimated by the empirical eigenvalues ($\tilde{\lambda}_k$ or $\hat{\lambda}_k$),

The empirical modes of variation are obtained by substituting estimates for the unknown quantities in the modes of variation (3.2),

$$\tilde{g}_k(x, \alpha) = \tilde{\mu}(x) + \alpha \sqrt{\tilde{\lambda}_k} \tilde{\phi}_k(x), \quad \text{respectively,} \quad \hat{g}_k(x, \alpha) = \hat{\mu}(x) + \alpha \sqrt{\hat{\lambda}_k} \hat{\phi}_k(x).$$

These modes are useful for visualizing the FPCA in a Hilbert space. In a nonlinear space such as the space of densities, they turn out to be much less useful. Consider the eigenfunctions ϕ_k . Kneip and Utikal (2001) observed that their estimates of these eigenfunctions for samples of densities satisfy $\int \hat{\phi}_k = 0$ for all k . Indeed, this is true of the population eigenfunctions as well. To see this, consider the following argument. Let $\mathbf{1}(x) \equiv 1$ so that $\langle f - \mu, \mathbf{1} \rangle = 0$. Take ϕ to be the projection of ϕ_1 onto $\{\mathbf{1}\}^\perp$. It is clear that $\|\phi\|_2 \leq 1$ and $\text{Var}(\langle f - \mu, \phi_1 \rangle) = \text{Var}(\langle f - \mu, \phi \rangle)$. However, by definition, $\text{Var}(\langle f - \mu, \phi_1 \rangle) = \max_{\|\phi\|_2=1} \text{Var}(\langle f - \mu, \phi \rangle)$. Hence, in order to avoid a contradiction, we must have $\|\phi\|_2 = 1$, so that $\langle \phi_1, \mathbf{1} \rangle = 0$. The proof for all of the eigenfunctions follows by induction.

At first, this seems like a desirable characteristic of the eigenfunctions since it enforces $\int g_k(x, \alpha) dx = 1$ for any k and α . However, for $|\alpha|$ large enough, the resulting modes of variation leave the density space since $\langle \phi_k, \mathbf{1} \rangle = 0$ implies at least one sign change for all eigenfunctions. This also has the unfortunate consequence that the modes of variation intersect at a fixed point which, as we will see in section 6, is an undesirable feature for describing variation for samples of densities.

In practical applications, it is customary to adopt a finite-dimensional approximation of the random functions by a truncated Karhunen-Loève representation, including the first K expansion terms,

$$(3.3) \quad f_i(x, K) = \mu(x) + \sum_{k=1}^K \xi_{ik} \phi_k(x).$$

Then the functional principal components (FPC) ξ_{ik} , $k = 1, \dots, K$, are used to represent each sample function. For fully observed densities, estimates of the FPCs are obtained through their interpretation as inner products,

$$\tilde{\xi}_{ik} = \int_0^1 (f_i(x) - \tilde{\mu}(x)) \tilde{\phi}_k(x) dx.$$

The truncated processes in (3.3) are then estimated by simple plug-in. Since the truncated finite-dimensional representations as derived from the finite-dimensional Karhunen-Loève expansion are designed for functions in a linear space, they are good approximations in the L^2 sense, but (i) may lack the defining characteristics of a density and (ii) may not be good approximations in a nonlinear space.

Thus, while it is possible to directly apply FPCA to a sample of densities, this approach provides an extrinsic analysis as the ensuing modes of variation and finite-dimensional representations may leave the density space. One possible remedy would be to project these quantities back onto the the space of densities, say by taking the positive part and renormalizing. In the applications presented in Section 6, we compare this ad hoc procedure with the proposed transformation approach.

4. Transformation Approach

The proposed transformation approach is to map the densities into a new space $L^2(\mathcal{T})$ via a functional transformation ψ , where $\mathcal{T} \subset \mathbb{R}$ is a compact interval. Then we work with the resulting L^2 process $X := \psi(f)$. By performing FPCA in the linear space $L^2(\mathcal{T})$ and then mapping back to density space, this transformation approach can be viewed as an intrinsic analysis, as opposed to ordinary FPCA. With \mathbf{v} and H denoting the mean and covariance functions, respectively, of the process X , $\{\rho_k\}_{k=1}^\infty$ denoting the orthonormal eigenfunctions of the covariance operator with kernel H with corresponding eigenvalues $\{\tau_k\}_{k=1}^\infty$, the Karhunen Loève expansion for each of the transformed processes $X_i = \psi(f_i)$ is

$$X_i(t) = \mathbf{v}(t) + \sum_{k=1}^{\infty} \eta_{ik} \rho_k(t), \quad t \in \mathcal{T},$$

with principal components $\eta_{ik} = \int_{\mathcal{T}} (X_i(t) - \mathbf{v}(t)) \rho_k(t) dt$.

Our goal is to find suitable transformations $\psi: \mathcal{G} \rightarrow L^2(\mathcal{T})$ from density space to a linear functional space. To be useful in practice and to enable derivation of consistency properties, the maps ψ and ψ^{-1} must satisfy certain continuity requirements, which will be given at the end of this section. We begin with two specific examples of relevant transformations. For clarity, for functions in the native density space \mathcal{G} we denote the argument by x , while for functions in the transformed space $L^2(\mathcal{T})$ the argument is denoted as t .

The log hazard transformation. Since hazard functions diverge at the right endpoint of the distribution, which is 1, we consider quotient spaces induced by identifying densities which are equal on a subdomain $\mathcal{T} = [0, 1_\delta]$, where $1_\delta = 1 - \delta$ for some $0 < \delta < 1$. With a slight abuse of notation, we denote this quotient space as \mathcal{G} as well. The log hazard transformation $\psi_H: \mathcal{G} \rightarrow L^2(\mathcal{T})$ is

$$\psi_H(f)(t) = \log(h(t)) = \log \left\{ \frac{f(t)}{1 - F(t)} \right\}, \quad t \in \mathcal{T}.$$

Since the hazard function is positive but otherwise not constrained on \mathcal{T} , it is easy to see that ψ indeed maps density functions to $L^2(\mathcal{T})$. The inverse map can be defined for any continuous function X as

$$\psi_H^{-1}(X)(x) = \exp \left\{ X(x) - \int_0^x e^{X(s)} ds \right\}, \quad x \in [0, 1_\delta].$$

Note that for this case one has a strict inverse only modulo the quotient space. However, in order to use metrics such as d_W , we must choose a representative. A straightforward way to do this is to assign the remaining mass uniformly, i.e.

$$\psi_H^{-1}(X)(x) = \delta^{-1} \exp \left\{ - \int_0^{1_\delta} e^{X(s)} ds \right\}, \quad x \in (1_\delta, 1].$$

The log quantile density transformation. For $\mathcal{T} = [0, 1]$, the log quantile density (LQD) transformation $\psi_Q: \mathcal{G} \rightarrow L^2(\mathcal{T})$ is given by

$$\psi_Q(f)(t) = \log(q(t)) = -\log\{f(Q(t))\}, \quad t \in \mathcal{T}.$$

It is then natural to define the inverse of a continuous function X on \mathcal{T} as the density given by $\exp\{-X(F(x))\}$, where $Q(t) = F^{-1}(t) = \int_0^t e^{X(s)} ds$. Since the value $F^{-1}(1)$ is not fixed, the support of the densities is not

fixed within the transformed space, and as the inverse transformation should map back into the space of densities with support on $[0, 1]$, we make a slight adjustment when defining the inverse by

$$\Psi_Q^{-1}(X)(x) = \theta_X \exp\{-X(F(x))\}, \quad F^{-1}(t) = \theta_X^{-1} \int_0^t e^{X(s)} ds,$$

where $\theta_X = \int_0^1 e^{X(s)} ds$. Since $F^{-1}(1) = 1$ whenever $X \in \Psi_Q(\mathcal{G})$, this definition coincides with the natural definition mentioned above on $\Psi_Q(\mathcal{G})$.

To avoid the problems that afflict the linear-based modes of variation as described in Section 3, in the transformation approach we construct modes of variation in the transformed space for processes $X = \Psi(f)$ and then map these back into the density space, defining transformation modes of variation

$$(4.1) \quad g_k(x, \alpha, \Psi) = \Psi^{-1}(\mathbf{v} + \alpha \sqrt{\tau_k} \rho_k)(x).$$

Estimation of these modes is done by first estimating the mean function \mathbf{v} and covariance function H of the process X . Letting $\hat{X}_i = \Psi(\hat{f}_i)$, the empirical estimators are

$$(4.2) \quad \tilde{\mathbf{v}}(t) = \frac{1}{n} \sum_{i=1}^n X_i(t), \text{ respectively, } \hat{\mathbf{v}}(t) = \frac{1}{n} \sum_{i=1}^n \hat{X}_i(t);$$

$$(4.3) \quad \tilde{H}(s, t) = \frac{1}{n} \sum_{i=1}^n X_i(s)X_i(t) - \tilde{\mathbf{v}}(s)\tilde{\mathbf{v}}(t), \text{ respectively, } \hat{H}(s, t) = \frac{1}{n} \sum_{i=1}^n \hat{X}_i(s)\hat{X}_i(t) - \hat{\mathbf{v}}(s)\hat{\mathbf{v}}(t).$$

Estimated eigenvalues and eigenfunctions ($\tilde{\tau}_k$ and $\tilde{\rho}_k$, respectively, $\hat{\tau}_k$ and $\hat{\rho}_k$) are then obtained from the mean and covariance estimates as before, yielding the transformation mode of variation estimators

$$(4.4) \quad \tilde{g}_k(x, \alpha, \Psi) = \Psi^{-1}(\tilde{\mathbf{v}} + \alpha \sqrt{\tilde{\tau}_k} \tilde{\rho}_k)(x), \text{ respectively, } \hat{g}_k(x, \alpha, \Psi) = \Psi^{-1}(\hat{\mathbf{v}} + \alpha \sqrt{\hat{\tau}_k} \hat{\rho}_k)(x).$$

In contrast to the modes of variation resulting from ordinary FPCA in (3.2), the transformation modes are bona fide density functions for any value of α . Thus, for reasonably chosen transformations, the transformation modes can be expected to provide a more interpretable description of the variability contained in the sample of densities. Indeed, the data application in Section 6.2 shows that this is the case for the log quantile density transformation.

The truncated representations of the original densities in the sample are then given by

$$(4.5) \quad f_i(x, K, \Psi) = \Psi^{-1} \left(\mathbf{v} + \sum_{k=1}^K \eta_{ik} \rho_k \right) (x).$$

Utilizing (4.2), (4.3) and the ensuing estimates of the eigenfunctions, the (transformation) principal components, for the case of fully observed densities, are obtained in a straightforward manner,

$$(4.6) \quad \tilde{\eta}_{ik} = \int_{\mathcal{T}} (X_i(t) - \tilde{\mathbf{v}}(t)) \tilde{\rho}_k(t) dt,$$

whence

$$\tilde{f}_i(x, K, \Psi) = \Psi^{-1} \left(\tilde{\mathbf{v}} + \sum_{k=1}^K \tilde{\eta}_{ik} \tilde{\rho}_k \right) (x).$$

In practice, the truncation point K can be selected by choosing a cutoff for the fraction of variance explained. This raises the question of how to quantify *total variance*. For the chosen metric d , we propose to use the Fréchet variance

$$(4.7) \quad V_\infty := E(d(f, f_\oplus)^2),$$

which is estimated by its empirical version

$$(4.8) \quad \tilde{V}_\infty = \frac{1}{n} \sum_{i=1}^n d(f_i, \tilde{f}_\oplus)^2,$$

using an estimator \tilde{f}_\oplus of the Fréchet mean. Truncating at K included components as in (3.3) or in (4.5) and denoting the truncated versions as $f_{i,K}$, the variance explained by the first K components is

$$(4.9) \quad V_K := V_\infty - E(d(f_1, f_{1,K})^2),$$

which is estimated by

$$(4.10) \quad \tilde{V}_K = \tilde{V}_\infty - \frac{1}{n} \sum_{i=1}^n d(f_i, \tilde{f}_{i,K})^2.$$

The ratio V_K/V_∞ is called the fraction of variance explained (FVE), and is estimated by $\tilde{V}_K/\tilde{V}_\infty$. If the truncation level is chosen so that a fraction p , $0 < p < 1$, of total variation is to be explained, the optimal choice of K is

$$(4.11) \quad K^* = \min \left\{ K : \frac{V_K}{V_\infty} > p \right\},$$

which is estimated by

$$(4.12) \quad \tilde{K}^* = \min \left\{ K : \frac{\tilde{V}_K}{\tilde{V}_\infty} > p \right\}.$$

As will be demonstrated in the data illustrations, this more general notion of variance explained is a useful concept when dealing with densities or other functions that are not in a Hilbert space. Specifically, we will show that density representations in (4.5), obtained via transformation, yield higher FVE values than the ordinary representations in (3.3), thus giving more efficient representations of the sample of densities.

For the theoretical analysis of the transformation approach, certain structural assumptions on the transformations need to be satisfied. The required smoothness properties for maps ψ and ψ^{-1} are implied by the three conditions (T0)–(T3) below. Here, the L^2 and uniform metrics are denoted by d_2 and d_∞ , respectively, and the uniform norm is denoted by $\|\cdot\|_\infty$.

(T0) Let $f, g \in \mathcal{G}$ with f differentiable and $\|f'\|_\infty < \infty$. Set

$$D_0 \geq \max (\|f\|_\infty, \|1/f\|_\infty, \|g\|_\infty, \|1/g\|_\infty, \|f'\|_\infty).$$

Then there exists C_0 depending only on D_0 such that

$$d_2(\psi(f), \psi(g)) \leq C_0 d_2(f, g), \quad d_\infty(\psi(f), \psi(g)) \leq C_0 d_\infty(f, g).$$

(T1) Let $f \in \mathcal{G}$ be differentiable with $\|f'\|_\infty < \infty$ and set $D_1 \geq \max (\|f\|_\infty, \|1/f\|_\infty, \|f'\|_\infty)$. Then $\psi(f)$ is differentiable and there exists $C_1 > 0$ depending only on D_1 such that $\|\psi(f)\|_\infty \leq C_1$ and $\|\psi(f)'\|_\infty \leq C_1$.

(T2) Let d be the selected metric in density space, Y be continuous and X be differentiable on \mathcal{T} with $\|X'\|_\infty < \infty$. There exist $C_2 = C_2(\|X\|_\infty, \|X'\|_\infty) > 0$ and $C_3 = C_3(d_\infty(X, Y)) > 0$ such that

$$d(\psi^{-1}(X), \psi^{-1}(Y)) \leq C_2 C_3 d_2(X, Y)$$

and, as functions, C_2 and C_3 are increasing in their respective argument.

(T3) For a given metric d on the space of densities and $f_{1,K} = f_1(\cdot, K, \psi)$ (see (4.5)), $V_\infty - V_K \rightarrow 0$ and $E(d(f, f_{1,K})^4) = O(1)$ as $K \rightarrow \infty$.

Here assumptions (T0) and (T2) relate to the continuity of ψ and ψ^{-1} , while (T1) means that bounds on densities in space \mathcal{G} are accompanied by corresponding bounds of the transformed processes X . Assumption (T3) is needed to ensure that the finitely truncated versions in the transformed space are consistent, as the truncation parameter increases.

To establish these properties for the log hazard and log quantile density transformations, we assume the existence of a constant $M > 1$ such that, for all $f \in \mathcal{F}$ and $x \in [0, 1]$, $M^{-1} \leq f(x) \leq M$ and $|f'(x)| \leq M$. This is listed as assumption (A1) in Appendix A. Denoting as before the mean function, covariance function, eigenfunctions and eigenvalues associated with the process X by (v, H, ρ_k, τ_k) , assumption (T1) implies that v, H, ρ_k, v' and ρ'_k are bounded for all k (see Lemma 2 in Appendix A for details). In turn, these bounds imply a nonrandom Lipschitz constant for the residual process $X - X_K = \sum_{k=K+1}^{\infty} \eta_k \phi_k$. Under (A1), the constant C_1 in (T1) can be chosen uniformly over $f \in \mathcal{F}$. As a consequence, we have $\|X\|_\infty < C_1$ almost surely so that $\|v\|_\infty < C_1$ and

$$(4.13) \quad |\eta_k| = \left| \int_{\mathcal{T}} (X(t) - v(t)) \phi_k(t) dt \right| \leq 2C_1 \int_{\mathcal{T}} |\phi_k(t)| dt \leq 2C_1 |\mathcal{T}|^{1/2}, \quad \text{almost surely.}$$

Additionally, by dominated convergence it holds that $\|v'\|_\infty < C_1$ and $\|\rho'_k\|_\infty < \infty$ for all k , so that

$$\|X'_K\|_\infty \leq \|v'\|_\infty + \sum_{k=1}^K |\eta_k| \|\rho'_k\|_\infty \leq C_1 \left(1 + 2|\mathcal{T}|^{1/2} \sum_{k=1}^K \|\rho'_k\|_\infty \right).$$

Since $\|X'\|_\infty < C_1$ almost surely, setting

$$(4.14) \quad L_K := 2C_1 \left(1 + |\mathcal{T}|^{1/2} \sum_{k=1}^K \|\rho'_k\|_\infty \right)$$

then yields the almost sure bound

$$|(X - X_K)(s) - (X - X_K)(t)| \leq L_K |s - t|.$$

The following result demonstrates the continuity of the log hazard and log quantile density transformations for classes of processes X that have suitably fast declining eigenvalues and suitable smoothness of the finite approximations.

PROPOSITION 1. *Assumptions (T0)–(T2) are satisfied for both ψ_H and ψ_Q with either $d = d_2$ or $d = d_W$. Let L_K denote the Lipschitz constant given in (4.14). If the following conditions are satisfied,*

- i) $L_K \sum_{k=K+1}^{\infty} \tau_k = O(1)$ as $K \rightarrow \infty$ and
- ii) *there is a sequence $r_m, m \in \mathbb{N}$, such that $E(\eta_{1k}^{2m}) \leq r_m \tau_k^m$ for large k and $\left(\frac{r_{m+1}}{r_m}\right)^{1/3} = o(m)$,*

then assumption (T3) is also satisfied for both ψ_H and ψ_Q with either $d = d_2$ or $d = d_W$.

As examples, consider the Gaussian case for transformed processes X (or, similarly, the truncated Gaussian case in light of (4.13)) with $\eta_k \sim N(0, \lambda_k)$. Then $E(\eta_k^{2m}) = \tau_k^m (2m-1)!!$, whence $r_m = (2m-1)!!$ and $(r_{m+1}/r_m)^{1/3} = o(m)$ in (ii) is trivially satisfied. If the eigenfunctions correspond to the trigonometric basis, then $\|\rho'_k\|_\infty = O(k)$, so that $L_K = O(K^2)$. Hence, any eigenvalue sequence satisfying $\tau_k = O(k^{-4})$ would satisfy (i) in this case.

5. Theoretical Results

The transformation modes of variation as defined in (4.1), together with the FVE values and optimal truncation points in (4.11), constitute the main components of the proposed approach. In this section, we investigate the weak consistency of estimators of these quantities, for the case of a generic density metric d , as $n \rightarrow \infty$. While asymptotic properties of estimates in FPCA are well-established (Bosq, 2000; Li and Hsing, 2010), the effects of density estimation and transformation need to be studied in order to validate the proposed transformation approach. When densities are estimated, a lower bound m on the sample sizes available for estimating each density is required, as stipulated in the following assumption:

- (S1) Let \check{f} be a density estimator that satisfies (D2), and suppose densities $f_i \in \mathcal{F}$ are estimated by \check{f}_i from i.i.d. samples of size $N_i = N_i(n)$, $i = 1, \dots, n$, respectively. There exists a sequence of lower bounds $m(n) \leq \min_{1 \leq i \leq n} N_i$ such that $m(n) \rightarrow \infty$ as $n \rightarrow \infty$ and

$$n \sup_{f \in \mathcal{F}} P(d_\infty(f, \check{f}) > Ra_m) \rightarrow 0$$

where, for generic $f \in \mathcal{F}$, \check{f} is the estimated density from a sample of size $N(n) \geq m(n)$.

While the theory we provide is general in terms of the transformation and metric, of particular interest are the specific transformations discussed in Section 4 and the Wasserstein metric d_W . Proofs and auxiliary lemmas are in Appendix A, where also all assumptions can be found in one place.

To study the transformation modes of variation, auxiliary results involving convergence of the mean, covariance, eigenvalue and eigenfunction estimates in the transformed space are needed. These auxiliary results are given in Lemma 3 and Corollary 1 in Appendix A. A critical component in these rates is the spacing between eigenvalues

$$(5.1) \quad \delta_k = \min_{1 \leq j \leq k} (\tau_j - \tau_{j+1}).$$

These spacings become important as one aims to estimate an increasing number of transformation modes of variation simultaneously.

The following result provides the convergence of estimated transformation modes of variation in (4.4) to the true modes $g_k(\cdot, \alpha, \psi)$ in (4.1), uniformly over mode parameters $|\alpha| \leq \alpha_0$ for any constant $\alpha_0 > 0$. For the case of estimated densities, if (D1), (D2) and (S1) are satisfied, $m = m(n)$ denotes the increasing sequence of lower bounds in (S1), and b_m is the rate of convergence in (D1), indexed by the bounding sequence m .

THEOREM 1. Fix K and $\alpha_0 > 0$. Under assumptions (A1), (T1) and (T2), and with \tilde{g}_k, \hat{g}_k as in (4.4),

$$\max_{1 \leq k \leq K} \sup_{|\alpha| \leq \alpha_0} d(g_k(\cdot, \alpha, \psi), \tilde{g}_k(\cdot, \alpha, \psi)) = O_p(n^{-1/2}).$$

Additionally, there exists a sequence $K(n) \rightarrow \infty$ such that

$$\max_{1 \leq k \leq K(n)} \sup_{|\alpha| \leq \alpha_0} d(g_k(\cdot, \alpha, \psi), \tilde{g}_k(\cdot, \alpha, \psi)) = o_p(1).$$

If assumptions (T0), (D1), (D2) and (S1) are also satisfied and K, α_0 are fixed,

$$\max_{1 \leq k \leq K} \sup_{|\alpha| \leq \alpha_0} d(g_k(\cdot, \alpha, \psi), \hat{g}_k(\cdot, \alpha, \psi)) = O_p(n^{-1/2} + b_m).$$

Moreover, there exists a sequence $K(n) \rightarrow \infty$ such that

$$\max_{1 \leq k \leq K(n)} \sup_{|\alpha| \leq \alpha_0} d(g_k(\cdot, \alpha, \psi), \hat{g}_k(\cdot, \alpha, \psi)) = o_p(1).$$

In addition to demonstrating the convergence of the estimated transformation modes of variation for both fully observed and estimated densities, this result also provides uniform convergence over increasing sequences of included components $K = K(n)$. Under assumptions on the rate of decay of the eigenvalues and the upper bounds for the eigenfunctions, one also can get rates for the case $K(n) \rightarrow \infty$. For example, suppose the densities are fully observed, $\tau_k = ce^{-\theta k}$ for $c, \theta > 0$ and $\sup_k \|\rho_k\|_\infty \leq A$ (as would be the case for the trigonometric basis, but this could be easily replaced by a sequence A_k of increasing bounds). Additionally, suppose $C_2 = a_0 e^{a_1 \|X\|_\infty}$ in (T2), as is the case for the log quantile density transformation with the metric d_W (see the proof of Proposition 1). Then, following the proof of Theorem 1, one finds that, for $K(n) = \lfloor \frac{1}{4\theta} \log n \rfloor$,

$$\max_{1 \leq k \leq K(n)} \sup_{|\alpha| \leq \alpha_0} d(g_k(\cdot, \alpha, \Psi), \tilde{g}_k(\cdot, \alpha, \Psi)) = O_p(n^{-1/4}).$$

For the truncated representations in (4.5), the truncation point K may be viewed as a tuning parameter. When adopting the fraction of variance explained criterion (see (4.7) and (4.9)) for the data-adaptive selection of K , a user will typically supply the fraction $p \in (0, 1)$, for which the optimal value K^* is given in (4.11), with the data-based estimate in (4.12). This requires estimation of the Fréchet mean f_\oplus (3.1), for which we assume the availability of an estimator \tilde{f}_\oplus that satisfies $d(f_\oplus, \tilde{f}_\oplus) = O_p(\gamma_n)$ for the density metric d and some sequence $\gamma_n \rightarrow 0$. For the choice $d = d_W$, $\gamma_n = n^{-1/2}$ is admissible (see the Supplement).

This selection procedure for the truncation parameter is a generalization of the scree plot in multivariate analysis, where the usual fraction of variance concept that is based on the eigenvalue sequence is replaced by the corresponding Fréchet variance. As more data become available, it is usually desirable to increase the fraction of variance explained in order to more accurately represent the true underlying functions. Therefore it makes sense to choose a sequence $p_n \in (0, 1)$, with $p_n \uparrow 1$. The following result provides consistent recovery of the fraction of variance explained values V_K/V_∞ as well as the optimal choice K^* for such sequences.

THEOREM 2. *Assume (A1) and (T1)–(T3) hold. Additionally, suppose an estimator \tilde{f}_\oplus of f_\oplus satisfies $d(f_\oplus, \tilde{f}_\oplus) = O_p(\gamma_n)$ for a sequence $\gamma_n \rightarrow 0$. Then there is a sequence $p_n \uparrow 1$ such that*

$$\max_{1 \leq K \leq K^*} \left| \frac{V_K}{V_\infty} - \frac{\tilde{V}_K}{\tilde{V}_\infty} \right| = o_p(1)$$

and, consequently,

$$P(K^* \neq \tilde{K}^*) \rightarrow 0.$$

Specific choices for the sequence p_n and their implications for the corresponding sequence $K^*(n)$ can be investigated under additional assumptions. For example, consider the case where $\tau_k = ce^{-\theta k}$, $\sup_k \|\rho_k\|_\infty \leq A$, $V_\infty - V_K = be^{-\omega K}$, $C_2 = a_0 e^{a_1 \|X\|_\infty}$ in (T2) and $\gamma_n = n^{-1/2}$. Then, by following the proofs of Lemma 4 and Theorem 2, we find that if $r < [2(2a_1 C_1 |\mathcal{T}|^{1/2} A + \theta + \omega)]^{-1}$, the choice

$$p_n = 1 - \frac{b(1 + e^\omega)}{2V_\infty} n^{-\omega r}$$

leads to a corresponding sequence of tuning parameters $K^*(n) = \lfloor r \log n \rfloor$. In particular, this means that

$$\max_{1 \leq K \leq K^*} \left| \frac{V_K}{V_\infty} - \frac{\tilde{V}_K}{\tilde{V}_\infty} \right| = O_p \left(\left(\frac{\log n}{n} \right)^{1/2} \right)$$

and the relative error $(\tilde{K}^* - K^*)/K^*$ converges at the rate $o_p(1/\log n)$ under these assumptions.

6. Illustrations

6.1. Simulation Studies

Simulation studies were conducted to compare the performance between ordinary FPCA applied to densities, the proposed transformation approach using the log quantile density transformation, Ψ_Q , and methods derived for the Hilbert sphere (Fletcher et al., 2004; Srivastava, Jermyn and Joshi, 2007; Srivastava et al., 2011a,b) for three simulation settings that are listed in Table 1. The first two settings represent vertical and horizontal variation, respectively, while the third setting is a combination of both. We considered the case where the densities are fully observed, as well as the more realistic case where only a random sample of data generated by a density is available for each density. In the latter case, densities were estimated from a sample of size 100 each, using the density estimator in (2.2) with kernel κ being the standard normal density and a bandwidth of $h = 0.2$.

TABLE 1
Simulation Designs for comparison of methods

Setting	Random Component	Resulting Density
1	$\log(\sigma_i) \sim \mathcal{U}[-1.5, 1.5], i = 1, \dots, 50$	$\mathcal{N}(0, \sigma_i^2)$ truncated on $[-3, 3]$
2	$\mu_i \sim \mathcal{U}[-3, 3], i = 1, \dots, 50$	$\mathcal{N}(\mu_i, 1)$ truncated on $[-5, 5]$
3	$\log(\sigma_i) \sim \mathcal{U}[-1, 1], \mu_i \sim \mathcal{U}[-2.5, 2.5],$ μ_i and σ_i independent, $i = 1, \dots, 50$	$\mathcal{N}(\mu_i, \sigma_i^2)$ truncated on $[-5, 5]$

In order to compare the different methods, we assessed the efficiency of the resulting representations. Efficiency was quantified by the fraction of variance explained (FVE), $\tilde{V}_K/\tilde{V}_\infty$, as given by the Fréchet variance (see (4.8) and (4.10)), so that higher FVE values reflect superior representations. As this quantity depends on the chosen metric d , we computed these values for both the L^2 and Wasserstein metrics. The FVE results for the two metrics were similar, so we only present the results using the L^2 metric here. Those corresponding to the Wasserstein metric d_W are given in the Supplement. As mentioned in Section 3, the truncated representations in (3.3) given by ordinary FPCA are not guaranteed to be bona fide densities. Hence, the representations were first projected onto the space of densities by taking the positive part and renormalizing, a method that has been systematically investigated by Gajek (1986).

Boxplots for the FVE values (using the metric d_2) for the three simulation settings are shown in Figure 2, where the first row corresponds to fully observed densities and the second row to estimated densities. The number of components used to compute the fraction of variance explained was $K = 1$ for settings 1 and 2, and $K = 2$ for setting 3, reflecting the true dimensions of the random process generating the densities. Even in the first simulation setting, where the variation is strictly vertical, the transformation method outperformed both the standard FPCA and Hilbert sphere methods. The advantage of the transformation is most noticeable in settings 2 and 3 where horizontal variation is prominent.

As a qualitative comparison, we also computed the Fréchet means corresponding to three metrics: The L^2 metric (cross-sectional mean), Wasserstein metric and Fisher-Rao metric. This last metric corresponds to the geodesic metric on the Hilbert sphere between square-root densities. This fact was exploited in Srivastava, Jermyn and Joshi (2007), where an estimation algorithm was introduced that we have implemented in our analyses. For details on the estimation of the Wasserstein-Fréchet mean, see the Supplement. To summarize these mean estimates across simulations, we again took the Fréchet mean (i.e. a Fréchet mean of Fréchet means), using the respective metric.

Note that a natural center for each simulation, if one knew the true random mechanism generating the densities, is the (truncated) standard normal density. Figure 3 plots the average mean estimates across all simulations (in the Fréchet sense) for the different settings along with the truncated standard normal density. One finds that in setting 2 for fully observed densities, the Wasserstein Fréchet mean is visually indistinguishable from truncated normal density. Overall, it is clear that the Wasserstein-Fréchet mean yields a better concept for the ‘center’ of the distribution of data curves than either the cross-sectional or Fisher-Rao Fréchet means.

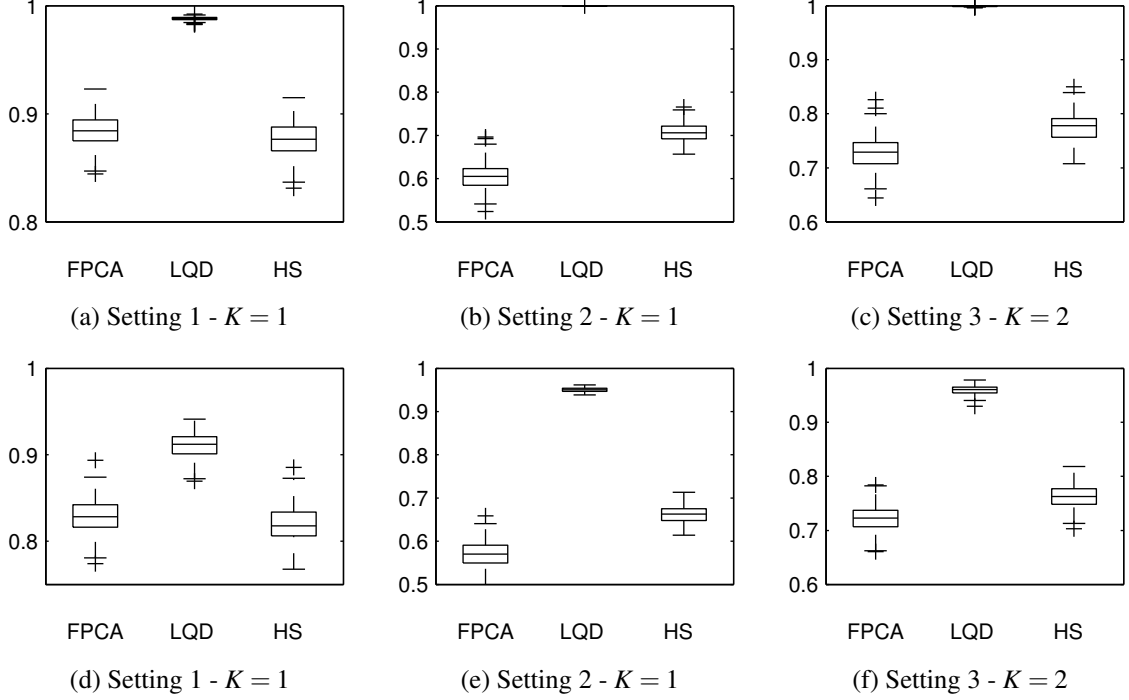


Fig 2: Boxplots of FVE values for 200 simulations, using the L^2 distance d_2 . The first row corresponds to fully observed densities and the second corresponds to estimated densities. The columns correspond to settings 1, 2 and 3 from left to right (see Table 1). The methods are denoted by 'FPCA' for ordinary FPCA on the densities, 'LQD' for the transformation approach with ψ_Q and 'HS' for the Hilbert sphere method.

6.2. Intra-Hub Connectivity and Cognitive Ability

In recent years, the problem of identifying functional connectivity between brain voxels or regions has received a great deal of attention, especially for resting state fMRI (Allen et al., 2012; Ferreira and Busatto, 2013; Sheline and Raichle, 2013). Subjects are asked to relax while undergoing a fMRI brain scan, where blood-oxygen-level dependent (BOLD) signals are recorded and then processed to yield voxel-specific time courses of signal strength. Functional connectivity between voxels is customarily quantified in this area by the Pearson product-moment correlation (Achard et al., 2006; Bassett and Bullmore, 2006; Worsley et al., 2005) which, from a functional data analysis point of view, corresponds to a special case of dynamic correlation for random functions (Dubin and Müller, 2005). These correlations can be used for a variety of purposes. A traditional focus has been on characterizing voxel regions that have high correlations (Buckner et al., 2009), which have been referred to as “hubs”. For each such hub, a so-called seed voxel is identified as the voxel with the signal that has the highest correlation with the signals of nearby voxels.

As a novel way to characterize hubs, we analyzed the density of the correlations between the signal at the seed voxel of a hub and the signals of all other voxels within an $11 \times 11 \times 11$ cube of voxels that is centered at the seed voxel. For each subject, the target is the density within a specified hub that is then estimated from the observed correlations. The resulting sample of densities is then an i.i.d. sample across subjects. To demonstrate our methods, we select the Right inferior/superior Parietal Lobule hub (RPL) that is thought to be involved in higher mental processing (Buckner et al., 2009).

The signals for each subject were recorded over the interval $[0, 470]$ (in seconds), with 236 measurements available at 2 second intervals. For the fMRI data recorded for $n = 68$ subjects that were diagnosed with Alzheimer’s disease at UC Davis, we performed standard preprocessing that included the steps of slice-time correction, head motion correction and normalization to the Montreal Neurological Institute

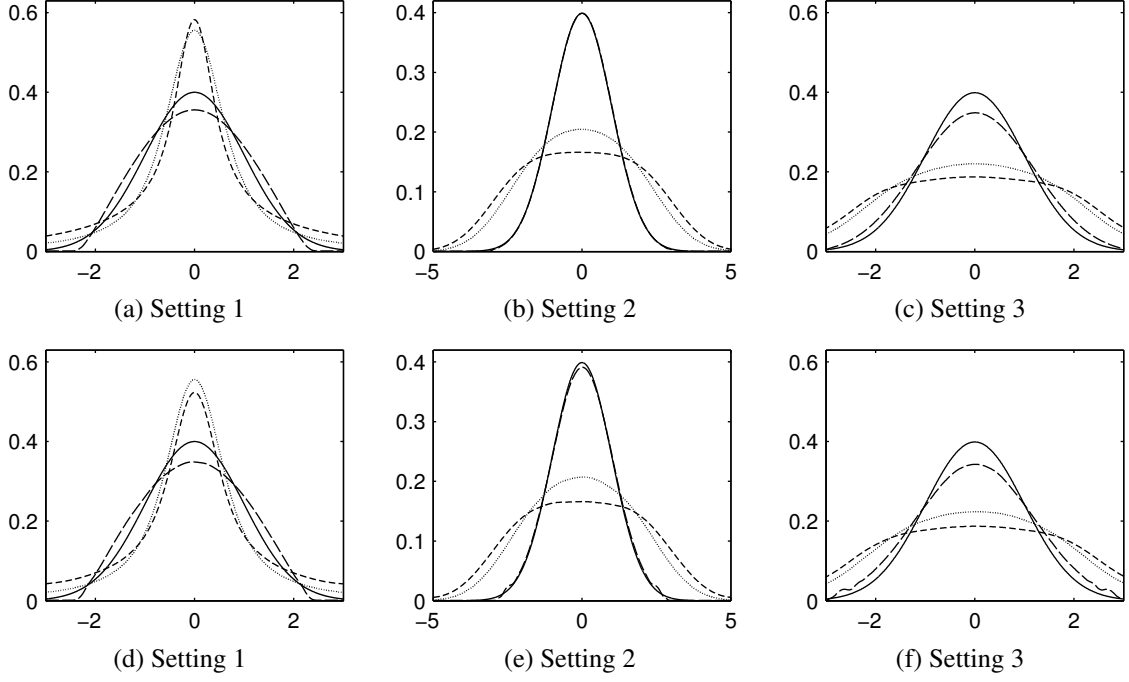


Fig 3: Average Fréchet means across 200 simulations. The first row corresponds to fully observed densities and the second corresponds to estimated densities. The columns correspond to settings 1, 2 and 3 from left to right (see Table 1). Truncated $\mathcal{N}(0, 1)$ - solid line; Cross-sectional - short-dashed line; Fisher-Rao - dotted line; Wasserstein - long-dashed line.

(MNI) fMRI template, in addition to linear detrending to account for signal drift, band-pass filtering to include only frequencies between 0.01 and 0.08 Hz and regressing out certain time-dependent covariates (head motion parameters, white matter and CSF signal).

For the estimation of the densities of seed voxel correlations, the density estimator in (2.2) was utilized, with kernel κ chosen as the standard Gaussian density and a bandwidth of $h = 0.08$. As negative correlations are commonly ignored in connectivity analyses, the densities were estimated on $[0, 1]$. Figure 1 shows the estimated densities for all 68 subjects. A notable feature is the variation in the location of the mode, as well as the associated differences in the sharpness of the density at the mode. The Fréchet means that one obtains with different approaches are plotted in Figure 4. As in the simulations, the cross-sectional and Fisher-Rao Fréchet means are very similar, and neither reflects the characteristics of the distributions in the sample. In contrast, the Wasserstein-Fréchet mean displays a sharper mode of the type that is seen in the sample of densities. Therefore it is clearly more representative of the sample.

Next, we examined the first and second modes of variation, which are shown in Figure 5. The first mode of variation for each method reflects the horizontal shifts in the density modes, the location of which varies by subject. The modes for the Hilbert sphere method closely resemble those for ordinary FPCA and both FPCA and Hilbert sphere modes of variation do not adequately reflect the nature of the main variability in the data, which is the shift in the modes and associated shape changes. In contrast, the transformation modes of variation using the log quantile density transformation retain the sharp peaks seen in the sample and give a clear depiction of the horizontal variation. The second mode describes vertical variation. Here, the superiority of the transformation modes is even more apparent. The modes of ordinary FPCA and, to a lesser extent, those for the Hilbert sphere method, capture this form of variation awkwardly, with the extreme values of α moving towards bimodality — a feature that is not present in the data. In contrast, the log quantile density modes of variation capture the variation in the peaks adequately, representing all densities as unimodal density functions, where unimodality is clearly present throughout the sample of density estimates.

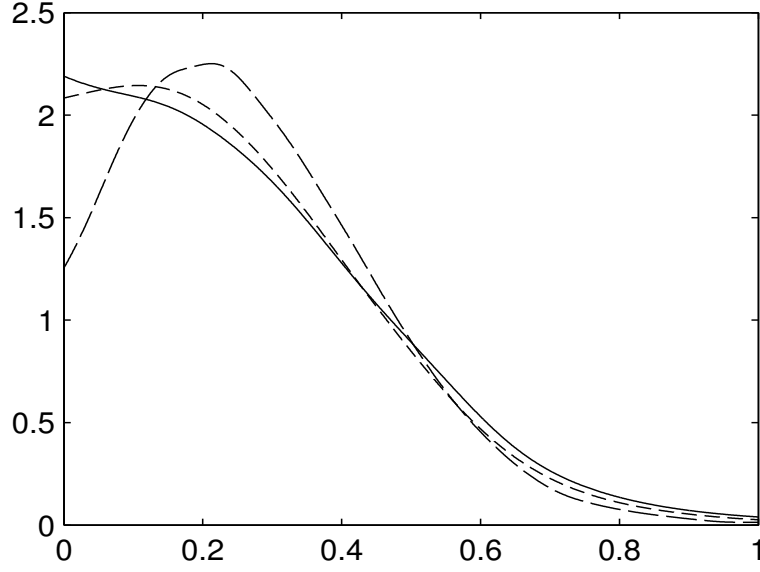


Fig 4: Comparison of means for distributions of seed voxel correlations for the RPL hub. Cross-sectional mean - solid line; Fisher-Rao-Fréchet mean - short-dashed line; Wasserstein-Fréchet mean - long-dashed line.

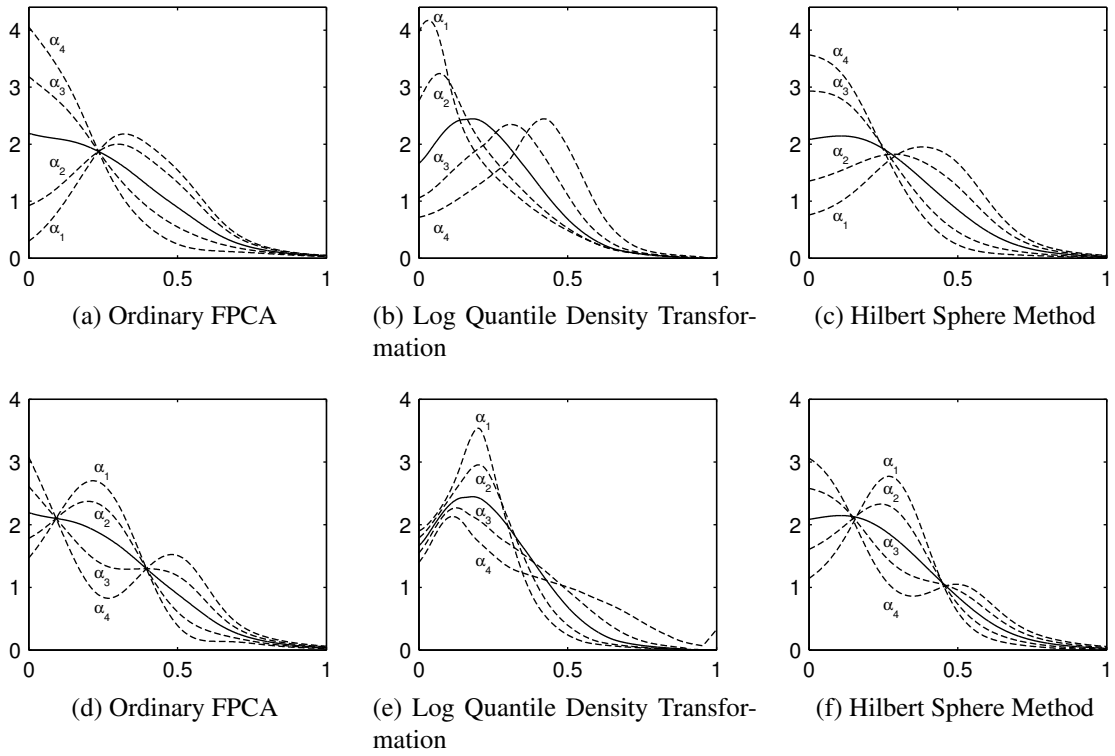


Fig 5: Modes of variation for distributions of seed voxel correlations. The first row corresponds to the first mode and the second row to the second mode of variation. The values of α used in the computation of the modes are quantiles ($\alpha_1 = 0.1$, $\alpha_2 = 0.25$, $\alpha_3 = 0.75$, $\alpha_4 = 0.9$) of the standardized estimates of the principal component (geodesic) scores for each method, and the solid line corresponds to $\alpha = 0$.

In terms of connectivity, the first transformation mode reflects mainly horizontal shifts in the densities of connectivity with associated shape changes that are less prominent, and can be characterized as mov-

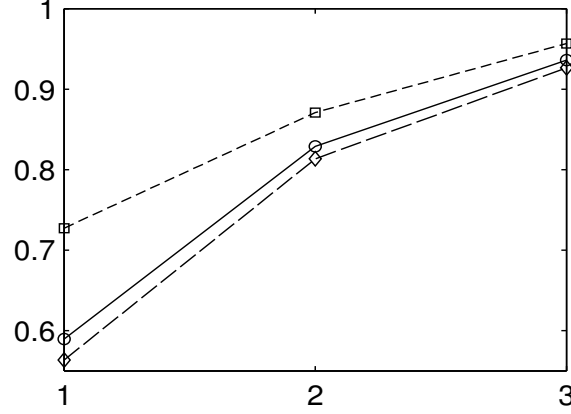


Fig 6: Fraction of variance explained for $K = 1, 2, 3$ components, using the metric d_2 . Ordinary FPCA - solid line/circle marker; Log Quantile Density transformation - short-dashed line/square marker; Hilbert Sphere method - long-dashed line/diamond marker.

ing from low to higher connectivity. The second transformation mode of variation provides a measure of the peakedness of the density and thus to what extent connectivity is focused around a central value. The fraction of variance explained as shown in Figure 6 demonstrates that the transformation method provides not only more interpretable modes of variation, but also more efficient representations of the distributions than both ordinary FPCA and the Hilbert sphere methods. Thus, while the transformation modes of variation provide valuable insights into the variation of connectivity across subjects, this is not the case for the ordinary or Hilbert sphere modes of variation.

We also compared the utility of the densities and their transformed versions to predict a cognitive test score which assesses executive performance in the framework of a functional linear regression model. As the Hilbert sphere method does not give a linear representation, it cannot be used in this context. Denote the densities by f_i with functional principal components ξ_{ik} , the log quantile density functions by $X_i = \Psi_Q(f_i)$ with functional principal components η_{ik} and the test scores by Y_i . Then, the two models (Cai and Hall, 2006; Hall and Horowitz, 2007) are

$$Y_i = B_{10} + \sum_{k=1}^{\infty} B_{1k} \xi_{ik} + \varepsilon_{1i} \quad \text{and}$$

$$Y_i = B_{20} + \sum_{k=1}^{\infty} B_{2k} \eta_{ik} + \varepsilon_{2i}, \quad i = 1, \dots, 65,$$

where three subjects who had missing test scores were removed. In practice, the sums are truncated in order to produce a model fit. These models were fit for different values of the truncation parameter K (see (3.3) and (4.5)) using the PACE package for MATLAB (code available at <http://anson.ucdavis.edu/~mueller/data/pace.html>) and 10-fold cross validation (averaged over 50 runs) was used to obtain the mean squared prediction error estimates give in Table 2.

TABLE 2
Estimated mean squared prediction errors as obtained by 10-fold cross validation, averaged over 50 runs. Functional R^2 values for the fitted model using all data points are given in parentheses.

Number of Components K	1	2	3	4
FPCA	0.180(0.0031)	0.185(0.0135)	0.193(0.0233)	0.201(0.0244)
LQD	0.180(0.0030)	0.176(0.0715)	0.169(0.1341)	0.173(0.1431)

In addition, the models were fitted using all data points to obtain an R^2 goodness-of-fit measurement for each truncation value K . The transformed densities were found to be better predictors of executive function than the ordinary densities for all values of K , both in terms of prediction error and R^2 values.

While the R^2 values were generally small, as only a relatively small fraction of the variation of the cognitive test score can generally be explained by connectivity, they were much larger for the model that used the transformation scores as predictors. These regression models relate transformation components of brain connectivity to cognitive outcomes and thus shed light on the question of how patterns of intra-hub connectivity relate to cognitive function.

7. Discussion

Due to the nonlinear nature of the space of density functions, ordinary FPCA is problematic for functional data that correspond to densities, both theoretically and practically, and the alternative transformation methods as proposed in this paper are more appropriate. The transformation based representations always satisfy the constraints of the density space and retain a linear interpretation in a suitably transformed space. The latter property is particularly useful for functional regression models with densities as predictors. Notions of mean and fraction of variance explained can be extended by the corresponding Fréchet quantities once a metric has been chosen. The Wasserstein metric is often highly suitable for the modeling of samples of densities.

While it is well known that for the L^2 metric d_2 the representations provided by ordinary FPCA are optimal in terms of maximizing the fraction of explained variance among all K -dimensional linear representations using orthonormal eigenfunctions, this is not the case for other metrics or if the representations are constrained to be in density space. In the transformation approach, the usual notion of explained variance needs to be replaced. We propose to do this by adopting the Fréchet variance, which in general will depend on the chosen transformation space and metric. As the data analysis indicates, even in the case of the L^2 metric, the log quantile density transformation performs better compared to FPCA or the Hilbert sphere approach in explaining most of the variation in a sample of densities by the first few components. The FVE plots, as demonstrated in Section 6, provide a convenient characterization of the quality of a transformation and can be used to compare multiple transformations or even to determine whether or not a transformation is better than no transformation.

In terms of interpreting the variation of functional density data, the transformation modes of variation emerge as clearly superior in comparison to the ordinary modes of variation, which do not keep the constraints to which density functions are subject. Overall, ordinary FPCA emerges as ill-suited to represent samples of density functions. When using such representations as an intermediate step, for example if prediction of an outcome or classification with densities as predictors is of interest, it is likely that transformation methods are often preferable, as demonstrated in our data example.

Various transformations can be used that satisfy certain continuity conditions that imply consistency. In our experience, the log quantile density transformation emerges as the most promising of these. While we have only dealt with one-dimensional densities in this paper, extensions to densities with more complex support are possible. Since hazard and quantile functions are not immediately generalizable to multivariate densities, there is no obvious extension of the transformations based on these concepts to the multivariate case. However, for multivariate densities, a relatively straightforward approach is to apply the one-dimensional methodology to the conditional densities used by the Rosenblatt transformation to represent higher-dimensional densities, although this approach would be computationally demanding and is subject to the curse of dimensionality and reduced rates of convergence as the dimension increases. However, it would be quite feasible for 2- or 3-dimensional densities. In general, the transformation approach has flexibility, as it can be adopted for any transformation that satisfies some regularity conditions and maps densities to a Hilbert space.

APPENDIX A: DETAILS ON THEORETICAL RESULTS

A.1. Assumptions and Proposition 2

The following is a systematic compilation of all assumptions, subsets of which are used for various results and some of which have been stated in the main text. Recall that d_2 and d_∞ denote the L^2 and uniform metrics, respectively, and $\|\cdot\|_2$ and $\|\cdot\|_\infty$ denote the corresponding norms.

- (A1) For all $f \in \mathcal{F}$, f is continuously differentiable. Moreover, there is a constant $M > 1$ such that, for all $f \in \mathcal{F}$, $\|f\|_\infty$, $\|1/f\|_\infty$ and $\|f'\|_\infty$ are all bounded above by M .
- (D1) For a sequence $b_N = o(1)$, the density estimator \check{f} (2.2), based on an i.i.d. sample of size N , satisfies

$$\sup_{f \in \mathcal{F}} E(d_2(f, \check{f})^2) = O(b_N^2).$$

- (D2) The density estimator \check{f} based on an i.i.d. sample of size N satisfies, for a sequence $a_N = o(1)$ and some $R > 0$,

$$\sup_{f \in \mathcal{F}} P(d_\infty(f, \check{f}) > Ra_N) \rightarrow 0.$$

- (S1) Let \check{f} be a density estimator that satisfies (D2), and suppose densities $f_i \in \mathcal{F}$ are estimated by \check{f}_i from i.i.d. samples of size $N_i = N_i(n)$, $i = 1, \dots, n$, respectively. There exists a sequence of lower bounds $m(n) \leq \min_{1 \leq i \leq n} N_i$ such that $m(n) \rightarrow \infty$ as $n \rightarrow \infty$ and

$$n \sup_{f \in \mathcal{F}} P(d_\infty(f, \check{f}) > Ra_m) \rightarrow 0$$

where, for generic $f \in \mathcal{F}$, \check{f} is the estimated density from a sample of size $N(n) \geq m(n)$.

- (K1) The kernel κ is of bounded variation and is symmetric about 0.
- (K2) The kernel κ satisfies $\int_0^1 \kappa(u) du > 0$, and $\int_{\mathbb{R}} |u| \kappa(u) du$, $\int_{\mathbb{R}} \kappa^2(u) du$ and $\int_{\mathbb{R}} |u| \kappa^2(u) du$ are finite.
- (T0) Let $f, g \in \mathcal{G}$ with f differentiable and $\|f'\|_\infty < \infty$. Set

$$D_0 \geq \max(\|f\|_\infty, \|1/f\|_\infty, \|g\|_\infty, \|1/g\|_\infty, \|f'\|_\infty).$$

There exists C_0 depending only on D_0 such that

$$d_2(\psi(f), \psi(g)) \leq C_0 d_2(f, g), \quad d_\infty(\psi(f), \psi(g)) \leq C_0 d_\infty(f, g).$$

- (T1) Let $f \in \mathcal{G}$ be differentiable with $\|f'\|_\infty < \infty$ and set $D_1 \geq \max(\|f\|_\infty, \|1/f\|_\infty, \|f'\|_\infty)$. Then $\psi(f)$ is differentiable and there exists $C_1 > 0$ depending only on D_1 such that $\|\psi(f)\|_\infty < C_1$ and $\|\psi(f)'\|_\infty < C_1$.
- (T2) Let d be the selected metric in density space, Y be continuous and X be differentiable on \mathcal{T} with $\|X'\|_\infty < \infty$. There exist $C_2 = C_2(\|X\|_\infty, \|X'\|_\infty) > 0$ and $C_3 = C_3(d_\infty(X, Y)) > 0$ such that

$$d(\psi^{-1}(X), \psi^{-1}(Y)) \leq C_2 C_3 d_2(X, Y)$$

and, as functions, C_2 and C_3 are increasing in each argument.

- (T3) For a given metric d on the space of densities and $f_{1,K} = f_1(\cdot, K, \psi)$ (see (4.5)), $V_\infty - V_K \rightarrow 0$ and $E(d(f, f_{1,K})^4) = O(1)$ as $K \rightarrow \infty$.

The following result provides theoretical support for the proposed kernel density estimator (2.2).

PROPOSITION 2. *If assumptions (A1), (K1) and (K2) hold, then the modified kernel density estimator (2.2) satisfies assumption (D1) whenever $h \rightarrow 0$ and $Nh^2 \rightarrow \infty$ as $N \rightarrow \infty$ with $b_N^2 = h^2 + (Nh)^{-1}$. By taking $h = N^{-1/3}$ and $a_N = N^{-c}$ for any $c \in (0, 1/6)$, (D2) is also satisfied. In (S1), we may take $m(n) = n^r$ for any $r > 0$.*

A.2. Proofs

LEMMA 1. *Let A be a closed and bounded interval of length $|A|$ and assume $X : A \rightarrow \mathbb{R}$ is continuous with Lipschitz constant L . Then*

$$\|X\|_\infty \leq 2 \max \left(|A|^{-1/2} \|X\|_2, L^{1/3} \|X\|_2^{2/3} \right).$$

PROOF. Let t^* be such that $|X(t^*)| = \|X\|_\infty$ and define $I = [t^* - \|X\|_\infty/(2L), t^* + \|X\|_\infty/(2L)] \cap A$. Then, for $t \in I$, $|X(t)| \geq \|X\|_\infty/2$. If $I = A$,

$$\|X\|_2^2 = \int_A X^2(s) ds \geq \frac{|A| \|X\|_\infty^2}{4},$$

so $\|X\|_\infty \leq 2|A|^{-1/2} \|X\|_2$. If $I \neq A$, suppose without loss of generality that $t^* + \|X\|_\infty/(2L) \in A$. Then

$$\|X\|_2^2 \geq \int_{t^*}^{t^* + \|X\|_\infty/(2L)} X^2(s) ds \geq \frac{\|X\|_\infty^2}{4} \cdot \frac{\|X\|_\infty}{2L} = \frac{\|X\|_\infty^3}{8L},$$

so $\|X\|_\infty \leq 2L^{1/3} \|X\|_2^{2/3}$. \square

LEMMA 2. *Let X be a stochastic process on a compact interval \mathcal{T} such that $\|X\|_\infty < C$ and $\|X'\|_\infty < C$ almost surely. Let \mathbf{v} , H , ρ_k and τ_k , $k \geq 1$, be the mean, covariance, eigenfunctions and eigenvalues of X . Then $\|\mathbf{v}\|_\infty < C$, $\|H\|_\infty < 4C^2$ and $\|\rho_k\|_\infty < 4C^2 |\mathcal{T}|^{1/2} \tau_k^{-1}$ for all $k \geq 1$. Additionally, $\|\mathbf{v}'\|_\infty < C$ and $\|\rho'_k\|_\infty < 4C^2 |\mathcal{T}|^{1/2} \tau_k^{-1}$ for all $k \geq 1$.*

PROOF. Since the bounds on X and X' are deterministic, $\|\mathbf{v}\|_\infty$ and $\|H\|_\infty$ are both bounded by the given constants. Since $\rho_k(t) = \tau_k^{-1} \int_{\mathcal{T}} H(s, t) \rho_k(s) ds$ and $\|\rho_k\|_2 = 1$, the bound on $\|\rho_k\|_\infty$ follows. Dominated convergence implies that \mathbf{v}' exists and is bounded by C , and also implies the bound of $4C^2$ for the partial derivatives of H , which then leads to the bounds on ρ'_k for all k . \square

PROOF OF PROPOSITION 1. First, we deal with the log hazard transformation. Let f and g be two densities as specified in assumption (T0), with distribution functions F and G . Then

$$d_\infty(F, G) \leq d_2(f, g) \leq d_\infty(f, g).$$

Also, $1 - F$ and $1 - G$ are both bounded below by δD_0^{-1} on $[0, 1_\delta]$. Then, for $x \in [0, 1_\delta]$,

$$\begin{aligned} |\Psi_H(f)(x) - \Psi_H(g)(x)| &\leq |\log(f(x)) - \log(g(x))| + |\log(1 - F(x)) - \log(1 - G(x))| \\ &\leq D_0 [|f(x) - g(x)| + \delta^{-1} |F(x) - G(x)|], \end{aligned}$$

whence

$$\begin{aligned} d_\infty(\Psi_H(f), \Psi_H(g)) &\leq D_0(1 + \delta^{-1}) d_\infty(f, g), \\ d_2(\Psi_H(f), \Psi_H(g))^2 &\leq 2D_0^2 \left[\int_0^{1_\delta} (f(x) - g(x))^2 dx + \delta^{-2} d_2(f, g)^2 \right] \leq 2D_0^2 (1 + \delta^{-2}) d_2(f, g)^2. \end{aligned}$$

These bounds provide the existence of C_0 in (T0). For (T1), observe that

$$\delta D_1^{-2} < \frac{f(x)}{1 - F(x)} \leq \delta^{-1} D_1^2,$$

so that

$$\begin{aligned} \|\Psi_H(f)\|_\infty &= \sup_{x \in [0, 1_\delta]} \left| \log \frac{f(x)}{1 - F(x)} \right| \leq 2 \log D_1 - \log \delta \quad \text{and} \\ \|\Psi_H(f)'\|_\infty &= \sup_{x \in [0, 1_\delta]} \left| \frac{f'(x)(1 - F(x)) + f(x)^2}{f(x)(1 - F(x))} \right| \leq 2\delta^{-1} D_1^4, \end{aligned}$$

which proves the existence of C_1 .

Next, let X and Y be functions as in (T2) for $\mathcal{T} = [0, 1_\delta]$ and set $f = \Psi_H^{-1}(X)$ and $g = \Psi_H^{-1}(Y)$. Let $\Lambda_X(x) = \int_0^x e^{X(s)} ds$ and $\Lambda_Y(x) = \int_0^x e^{Y(s)} ds$. Then

$$|\Lambda_X(x) - \Lambda_Y(x)| \leq \int_0^x |e^{X(s)} - e^{Y(s)}| ds \leq e^{\|X\|_\infty + d_\infty(X,Y)} d_2(X,Y),$$

whence

$$\begin{aligned} d_2(\Psi_H^{-1}(X), \Psi_H^{-1}(Y))^2 &\leq 2e^{2\|X\|_\infty} \left[\int_0^{1_\delta} (\Lambda_X(x) - \Lambda_Y(x))^2 dx + e^{2d_\infty(X,Y)} d_2(X,Y)^2 \right] + \delta^{-1} (\Lambda_X(1_\delta) - \Lambda_Y(1_\delta))^2 \\ (A.1) \quad &\leq 2e^{2\|X\|_\infty} \left[(e^{2\|X\|_\infty} + \delta^{-1}) + 1 \right] e^{2d_\infty(X,Y)} d_2(X,Y)^2. \end{aligned}$$

Using (A.1), we establish (T2) for $d = d_2$ by taking $C_2 = \sqrt{2}e^{\|X\|_\infty} [(e^{2\|X\|_\infty} + \delta^{-1}) + 1]^{1/2}$ and $C_3 = e^{d_\infty(X,Y)}$.

For $d = d_W$, the cdfs of f and g for $x \in [0, 1_\delta]$ are given by $F(x) = 1 - e^{-\Lambda_X(x)}$ and $G(x) = 1 - e^{-\Lambda_Y(x)}$, respectively. For $x \in (1_\delta, 1]$,

$$F(x) = F(1_\delta) + \delta^{-1}(1 - F(1_\delta))(x - 1_\delta), \quad G(x) = G(1_\delta) + \delta^{-1}(1 - G(1_\delta))(x - 1_\delta),$$

so that $|F(x) - G(x)| \leq |F(1_\delta) - G(1_\delta)|$ for such x . Hence, for all $x \in [0, 1]$

$$|F(x) - G(x)| \leq \sup_{x \in [0, 1_\delta]} |\Lambda_X(x) - \Lambda_Y(x)| \leq e^{\|X\|_\infty + d_\infty(X,Y)} d_2(X,Y).$$

Note that for $t \in [0, 1]$ and $t \neq F(1_\delta)$,

$$(F^{-1})'(t) = [f(F^{-1}(t))]^{-1} \leq \exp\{e^{\|X\|_\infty}\} \max(\delta^{-1}, e^{\|X\|_\infty}) =: c_L,$$

so that F^{-1} is Lipschitz with constant c_L . Thus, letting $t \in [0, 1]$ and $x = G^{-1}(t)$,

$$|F^{-1}(t) - G^{-1}(t)| = |F^{-1}(G(x)) - F^{-1}(F(x))| \leq c_L e^{\|X\|_\infty + d_\infty(X,Y)} d_2(X,Y),$$

whence

$$(A.2) \quad d_W(\Psi_H^{-1}(X), \Psi_H^{-1}(Y)) = d_2(F^{-1}, G^{-1}) \leq c_L e^{\|X\|_\infty} e^{d_\infty(X,Y)} d_2(X,Y).$$

Using (A.2), we establish (T2) for d_W by setting $C_2 = c_L e^{\|X\|_\infty}$ and $C_3 = e^{d_\infty(X,Y)}$.

To establish (T3), we let $X = \Psi_H(f_1)$ and $X_K = v + \sum_{k=1}^K \eta_{1k} \rho_k$. Set $f_{1,K} = \Psi_H^{-1}(X_K)$ and take C_1 as in (T1). Then, by assumption (A1) and equations (A.1) and (A.2),

$$\begin{aligned} E(d_2(f_1, f_{1,K})^2) &\leq 2e^{2C_1} [(e^{2C_1} + \delta^{-1}) + 1] \sqrt{E(e^{4d_\infty(X, X_K)}) E(d_2(X, X_K)^4)} \quad \text{and} \\ E(d_W(f_1, f_{1,K})^2) &\leq \exp\{2(e^{C_1} + C_1)\} \max(\delta^{-2}, e^{2C_1}) \sqrt{E(e^{4d_\infty(X, X_K)}) E(d_2(X, X_K)^4)}, \end{aligned}$$

Note that $d_2(X, X_K)^2 = \sum_{k=K+1}^\infty \eta_{1k}^2 \leq \|X\|_2^2 \leq C_1^2 |\mathcal{T}|$, so that

$$E(d_2(X, X_K)^4) \leq C_1^2 |\mathcal{T}| E\left(\sum_{k=K+1}^\infty \eta_{1k}^2\right) = C_1^2 |\mathcal{T}| \sum_{k=K+1}^\infty \tau_k \rightarrow 0.$$

So, we just need to show that $E(e^{4d_\infty(X, X_K)}) = O(1)$.

By applying assumptions (A1) and (T1), Lemma 2 implies the existence of the Lipschitz constant L_K for the residual process $X - X_K$ (see (4.14)). By Lemma 1, we have

$$E(e^{4d_\infty(X, X_K)}) \leq E(\exp\{8|A|^{-1/2} d_2(X, X_K)\}) + E(\exp\{8L_K^{1/3} d_2(X, X_K)^{2/3}\}).$$

Since $d_2(X, X_K) \leq \|X\|_2 < C_1 |\mathcal{T}|^{1/2}$, the first expectation is bounded. For the second, we use Jensen's inequality to find

$$(A.3) \quad E \left(\exp \{ 8L_K^{1/3} d_2(X, X_K)^{2/3} \} \right) \leq 1 + \sum_{m=1}^{\infty} \frac{8^m (L_K^m E(d_2(X, X_K)^{2m}))^{1/3}}{m!}.$$

Now for r.v.s Y_1, \dots, Y_m , $E(\prod_{i=1}^m Y_i) \leq \prod_{i=1}^m E(Y_i^m)^{1/m}$, so that

$$\begin{aligned} E(d_2(X, X_K)^{2m}) &= \sum_{k_1=K+1}^{\infty} \cdots \sum_{k_m=K+1}^{\infty} E \left(\prod_{i=1}^m \eta_{1k_i}^2 \right) \leq \sum_{k_1=K+1}^{\infty} \cdots \sum_{k_m=K+1}^{\infty} \prod_{i=1}^m E(\eta_{1k_i}^{2m})^{1/m} \\ &= \left(\sum_{k=K+1}^{\infty} E(\eta_{1k}^{2m})^{1/m} \right)^m. \end{aligned}$$

Next, by assumption, there exists B such that, for large enough K , $L_K \sum_{k=K+1}^{\infty} \tau_k \leq B$. The, by assumption on the higher moments of η_{1k}^{2m} , for large K

$$L_K^m E(d_2(X, X_K)^{2m}) \leq \left(L_K \sum_{k=K+1}^{\infty} E(\eta_{1k}^{2m})^{1/m} \right)^m \leq \left(L_K \sum_{k=K+1}^{\infty} (r_m \tau_k^m)^{1/m} \right)^m \leq r_m B^m.$$

Inserting this into (A.3), for large K

$$E \left(\exp \{ 8L_K^{1/3} d_2(X, X_K)^{2/3} \} \right) \leq 1 + \sum_{m=1}^{\infty} \frac{8^m B^{m/3} r_m^{1/3}}{m!}.$$

Using the assumption that $\left(\frac{r_{m+1}}{r_m} \right)^{1/3} = o(m)$, the ratio test shows the sum converges. Since the sum is independent of K for K large, this establishes that $E(d_W(f_1, f_{1,K})^2) = o(1)$ and $E(d_2(f_1, f_{1,K})^2) = o(1)$. Using similar arguments, we can show that $E(d_W(f_1, f_{1,K})^4)$ and $E(d_2(f_1, f_{1,K})^4)$ are both $O(1)$, which completes the proof.

Next, we prove (T0)–(T3) for the log quantile density transformation. Let f and g be two densities as specified in assumption (T0) with cdfs F and G . For $t \in [0, 1]$,

$$\begin{aligned} |\Psi_Q(f)(t) - \Psi_Q(g)(t)| &= |\log f(F^{-1}(t)) - \log g(G^{-1}(t))| \\ &\leq D_0 (|f(F^{-1}(t)) - f(G^{-1}(t))| + |f(G^{-1}(t)) - g(G^{-1}(t))|) \\ &\leq D_0^2 |F^{-1}(t) - G^{-1}(t)| + D_0 |f(G^{-1}(t)) - g(G^{-1}(t))|. \end{aligned}$$

Since $F' = f$ is bounded below by D_0^{-1} , for any $t \in [0, 1]$ and $x = G^{-1}(t)$,

$$|F^{-1}(t) - G^{-1}(t)| = |F^{-1}(G(x)) - F^{-1}(F(x))| \leq D_0 |F(x) - G(x)|.$$

Recall that $d_{\infty}(F, G) \leq d_2(f, g) \leq d_{\infty}(f, g)$. Hence,

$$\begin{aligned} d_{\infty}(\Psi_Q(f), \Psi_Q(g)) &\leq D_0 (D_0^2 + 1) d_{\infty}(f, g), \\ d_2(\Psi_Q(f), \Psi_Q(g))^2 &\leq 2D_0^2 \left[D_0^4 d_2(f, g)^2 + \int_0^1 (f(x) - g(x))^2 g(x) dx \right] \leq 2D_0^3 (D_0^3 + 1) d_2(f, g)^2, \end{aligned}$$

whence C_0 in (T0). Next we find that

$$\|\Psi_Q(f)\|_{\infty} \leq \log D_1 \quad \text{and} \quad \|\Psi_Q(f)'\|_{\infty} \leq D_1^3,$$

whence C_1 in (T1).

Now, let X and Y be as stated in (T2). Let F and G be the quantile functions corresponding to $f = \Psi_Q^{-1}(X)$ and $g = \Psi_Q^{-1}(Y)$, respectively. Then

$$|F^{-1}(t) - G^{-1}(t)| \leq \theta_X^{-1} \left| \int_0^t (e^{X(s)} - e^{Y(s)}) ds \right| + |\theta_X^{-1} - \theta_Y^{-1}| \int_0^t e^{Y(s)} ds \leq 2\theta_X^{-1} |\theta_X - \theta_Y|,$$

where $\theta_X = \int_0^1 e^{X(s)} ds$ and $\theta_Y = \int_0^1 e^{Y(s)} ds$. It is clear that $\theta_X^{-1} \leq e^{\|X\|_\infty}$ and $|\theta_X - \theta_Y| \leq e^{\|X\|_\infty + d_\infty(X,Y)} d_2(X,Y)$, whence

$$|F^{-1}(t) - G^{-1}(t)| \leq 2e^{2\|X\|_\infty + d_\infty(X,Y)} d_2(X,Y)$$

This implies

$$(A.4) \quad d_W(\Psi_Q^{-1}(X), \Psi_Q^{-1}(Y)) \leq 2e^{4\|X\|_\infty} e^{2d_\infty(X,Y)} d_2(X,Y).$$

For $d = d_2$, using similar arguments as above, we find that

$$(A.5) \quad d_2(\Psi_Q^{-1}(X), \Psi_Q^{-1}(Y)) \leq \sqrt{2} e^{6\|X\|_\infty} (4\|X'\|_\infty^2 + 3)^{1/2} e^{2d_\infty(X,Y)} d_2(X,Y).$$

Equations (A.4) and (A.5) can then be used to find the constants C_2 and C_3 in (T2) for both $d = d_W$ and $d = d_2$, and also to prove (T3) in a similar manner to the log hazard transformation. \square

PROOF OF PROPOSITION 2. First, set

$$\hat{f}(x) = \frac{1}{Nh} \sum_{l=1}^N \kappa\left(\frac{x - W_l}{h}\right) w(x, h),$$

so that $\check{f} = \hat{f} / \int \hat{f}$. Set $c_\kappa = \left(\int_0^1 \kappa(u) du \right)^{-1}$. For any $x \in [0, 1]$ and $h < 1/2$, we have $1 \leq w(x, h) \leq c_\kappa$, so that

$$c_\kappa^{-1} \leq \inf_{y \in [0, 1]} \int_{-yh^{-1}}^{(1-y)h^{-1}} \kappa(u) du \leq \int_0^1 \hat{f}(x) dx \leq c_\kappa.$$

This implies

$$\left| 1 - \left(\int_0^1 \hat{f}(x) dx \right)^{-1} \right| \leq \min \left\{ c_\kappa - 1, c_\kappa d_2(\hat{f}, f), c_\kappa d_\infty(\hat{f}, f) \right\}$$

which, together with assumption (A1), implies

$$d_2(\check{f}, f) \leq c_\kappa(M+1) d_2(\hat{f}, f), \quad \text{and} \quad d_\infty(\check{f}, f) \leq c_\kappa(M+1) d_\infty(\hat{f}, f).$$

Thus, we only need prove the requirements in assumptions (D1) and (D2) for the estimator \hat{f} .

The expected value is given by

$$E(\hat{f}(x)) = h^{-1} \int_0^1 \kappa\left(\frac{x-y}{h}\right) w(x, h) f(y) dy = f(x) + hw(x, h) \int_{-xh^{-1}}^{(1-x)h^{-1}} f'(x^*) u \kappa(u) dv,$$

for some x^* between x and $x + uh$. Thus, $E(\hat{f}(x)) = f(x) + O(h)$, where the $O(h)$ term is uniform over $x \in [0, 1]$ and $f \in \mathcal{F}$. Here, we have used the fact that $\sup_{f \in \mathcal{F}} \|f'\|_\infty < M$ and $\int_{\mathbb{R}} |u| \kappa(u) du < \infty$. Similarly,

$$\text{Var}(\hat{f}(x)) \leq \frac{c_\kappa^2}{Nh} \left(f(x) \int_0^1 \kappa^2(u) du + h \int_0^1 u \kappa^2(u) f'(x^*) du \right),$$

for some x^* between x and $x + uh$, so that the variance is of the order $(Nh)^{-1}$ uniformly over $x \in [0, 1]$ and $f \in \mathcal{F}$. This proves (D1) for $b_N^2 = h^2 + (Nh)^{-1}$.

To prove assumption (D2), we use the triangle inequality to see that

$$d_\infty(f, \check{f}) \leq d_\infty(f, E(\check{f}(\cdot))) + d_\infty(\check{f}, E(\check{f}(\cdot))).$$

Using the DKW inequality (Dvoretzky, Kiefer and Wolfowitz, 1956), there are constants c_1, c_2 and a sequence $L_h = O(h)$ such that, for any $R > 0$,

$$P(d_\infty(f, \check{f}) > 2Ra_N) \leq c_1 \exp\{-c_2 R^2 a_N^2 N h^2\} + I\{L_h > Ra_N\},$$

where I is the indicator function. Notice that the bound is independent of $f \in \mathcal{F}$. By taking $h = N^{-1/3}$ and $a_N = N^{-c}$ for $c \in (0, 1/6)$, we have $L_h < Ra_N$ for large enough N and thus, for such N ,

$$\sup_{f \in \mathcal{F}} P(d_\infty(f, \check{f}) > 2Ra_N) \leq c_1 \exp\{-c_2 R^2 N^{1/3-2c}\} = o(1) \quad \text{as } N \rightarrow \infty.$$

In assumption (S1), we may then take $m = n^r$ for any $r > 0$, since

$$n \sup_{f \in \mathcal{F}} P(d_\infty(f, \check{f}) > 2Ra_N) \leq c_1 n \exp\{-c_2 R^2 n^{r/3-2rc}\} = o(1) \quad \text{as } n \rightarrow \infty.$$

□

LEMMA 3. Under assumptions (A1) and (T1), with $\hat{\nu}, \check{\nu}, \hat{H}, \check{H}$ as in (4.2) and (4.3),

$$(A.6) \quad \begin{aligned} d_2(\nu, \check{\nu}) &= O_p(n^{-1/2}), & d_2(H, \check{H}) &= O_p(n^{-1/2}), \\ d_\infty(\nu, \check{\nu}) &= O_p\left(\left(\frac{\log n}{n}\right)^{1/2}\right), & d_\infty(H, \check{H}) &= O_p\left(\left(\frac{\log n}{n}\right)^{1/2}\right). \end{aligned}$$

Under the additional assumptions (D1), (D2) and (S1), we have

$$(A.7) \quad \begin{aligned} d_2(\nu, \hat{\nu}) &= O_p(n^{-1/2} + b_m), & d_2(H, \hat{H}) &= O_p(n^{-1/2} + b_m), \\ d_\infty(\nu, \hat{\nu}) &= O_p\left(\left(\frac{\log n}{n}\right)^{1/2} + a_m\right), & d_\infty(H, \hat{H}) &= O_p\left(\left(\frac{\log n}{n}\right)^{1/2} + a_m\right). \end{aligned}$$

PROOF. Assumptions (A1) and (T1) imply $E\|X\|_2^2 < \infty$, so the first line in (A.6) follows from Theorems 3.9 and 4.2 in Bosq (2000). The second line in (A.6) follows from Corollaries 2.3(b) and 3.5(b) in Li and Hsing (2010). We will show the argument for the mean estimate in (A.7), and the covariance follows similarly.

Let M be as given in assumption (A1) and set $D_1 = 2M$. Define

$$E_n = \bigcap_{i=1}^n \{d_\infty(f_i, \check{f}_i) \leq D_1^{-1}\}.$$

Then $P(E_n^c) \rightarrow 0$ by assumptions (D2) and (S1). Take C_1 as given in (T1) for D_1 as defined above. Also by (S1), there is $R > 0$ such that

$$P(\{d_\infty(\check{\nu}, \hat{\nu}) > Ra_m\} \cap E_n) \leq n \max_{1 \leq i \leq n} P(d_\infty(f_i, \check{f}_i) > C_1^{-1} Ra_m) \rightarrow 0$$

as $n \rightarrow \infty$, so $d_\infty(\check{\nu}, \hat{\nu}) = O_p(a_m)$. Thus, by the triangle inequality, $d_\infty(\nu, \hat{\nu}) = O_p\left(\left(\frac{\log n}{n}\right)^{1/2} + a_m\right)$.

Next, letting $\hat{X}_i = \psi(\check{f}_i)$,

$$\begin{aligned} P(\{d_2(\check{\nu}, \hat{\nu}) > R\} \cap E_n) &\leq P\left(\left\{\sum_{i=1}^n d_2(X_i, \hat{X}_i) > Rn\right\} \cap E_n\right) \leq P\left(\sum_{i=1}^n d_2(f_i, \check{f}_i) > C_1^{-1} Rn\right) \\ &\leq C_1 R^{-1} n^{-1} \sum_{i=1}^n \sqrt{E(d_2(f_i, \check{f}_i)^2)} = R^{-1} O(b_m), \end{aligned}$$

which shows that $d_2(\check{\nu}, \hat{\nu}) = O_p(b_m)$, so the result holds by the triangle inequality. □

COROLLARY 1. Under assumption (A1) and (T1), letting $A_k = \|\rho_k\|_\infty$, with δ_k as in (5.1),

$$(A.8) \quad \begin{aligned} |\tau_k - \tilde{\tau}_k| &= O_p(n^{-1/2}), \\ d_2(\rho_k, \tilde{\rho}_k) &= \delta_k^{-1} O_p(n^{-1/2}), \text{ and} \\ d_\infty(\rho_k, \tilde{\rho}_k) &= \tilde{\tau}_k^{-1} O_p\left(\frac{(\log n)^{1/2} + \delta_k^{-1} + A_k}{n^{1/2}}\right), \end{aligned}$$

where all O_p terms are uniform over k . If the additional assumptions (D1), (D2) and (S1) hold,

$$(A.9) \quad \begin{aligned} |\tau_k - \hat{\tau}_k| &= O_p(n^{-1/2} + b_m), \\ d_2(\rho_k, \hat{\rho}_k) &= \delta_k^{-1} O_p(n^{-1/2} + b_m), \text{ and} \\ d_\infty(\rho_k, \hat{\rho}_k) &= \hat{\tau}_k^{-1} O_p\left(\frac{(\log n)^{1/2} + \delta_k^{-1} + A_k}{n^{1/2}} + a_m + b_m[\delta_k^{-1} + A_k]\right), \end{aligned}$$

where again all O_p terms are uniform over k .

PROOF. First, observe that (A1) and (T1) together imply that X satisfies the assumptions of Lemma 2. The first two lines of (A.8) and (A.9) follow by applying Lemmas 4.2 and 4.3 of Bosq (2000) with the rates given in Lemma 3, above. For the uniform metric on the eigenfunctions, we follow the argument given in the proof of Lemma 1 in Müller and Yao (2008) to find that

$$d_\infty(\tau_k \rho_k, \tilde{\tau}_k \tilde{\rho}_k) \leq |T|^{1/2} \left[d_\infty(H, \tilde{H}) + \|H\|_\infty d_2(\rho_k, \tilde{\rho}_k) \right] = O_p\left(\frac{(\log n)^{1/2} + \delta_k^{-1}}{n^{1/2}}\right).$$

It follows that

$$|\rho_k(s) - \tilde{\rho}_k(s)| \leq \tilde{\tau}_k^{-1} (|\tau_k \rho_k(s) - \tilde{\tau}_k \tilde{\rho}_k(s)| + |\rho_k(s)| |\tau_k - \tilde{\tau}_k|) = \tilde{\tau}_k^{-1} O_p\left(\frac{(\log n)^{1/2} + \delta_k^{-1} + A_k}{n^{1/2}}\right).$$

Since this last expression is independent of s , this proves the third line of (A.8). The third line of (A.9) is proven in a similar manner. \square

PROOF OF THEOREM 1. We will show the result for the fully observed case. The same arguments apply to the case where the densities are estimated.

First, suppose K is fixed. We may use the results of Lemma 2 due to (A1) and (T1) and define A_k as in Corollary 1. From

$$Y_{k,\alpha} = \mathbf{v} + \alpha \sqrt{\tau_k} \rho_k, \quad \text{and} \quad \tilde{Y}_{k,\alpha} = \tilde{\mathbf{v}} + \alpha \sqrt{\tilde{\tau}_k} \tilde{\rho}_k,$$

$g_k(\cdot, \alpha, \psi) = \psi^{-1}(Y_{k,\alpha})$ and similarly for \tilde{g}_k . Observe that, if $|\alpha| \leq \alpha_0$,

$$(A.10) \quad d_\infty(Y_{k,\alpha}, \tilde{Y}_{k,\alpha}) \leq d_\infty(\mathbf{v}, \tilde{\mathbf{v}}) + \alpha_0 \left(\sqrt{\tilde{\tau}_1} d_\infty(\rho_k, \tilde{\rho}_k) + A_k |\sqrt{\tau_k} - \sqrt{\tilde{\tau}_k}| \right).$$

Next, observe that $\max_{1 \leq k \leq K} |\sqrt{\tau_k} - \sqrt{\tilde{\tau}_k}| = O_p(n^{-1/2})$ and $\max_{1 \leq k \leq K} d_\infty(\rho_k, \tilde{\rho}_k) = O_p(1)$ by Corollary 1, so that $d_\infty(Y_{k,\alpha}, \tilde{Y}_{k,\alpha}) = O_p(1)$, uniformly in k and $|\alpha| \leq \alpha_0$. For $C_{2,k,\alpha} = C_2(\|Y_{k,\alpha}\|_\infty, \|Y'_{k,\alpha}\|_\infty)$ and $C_{3,k,\alpha} = C_3(d_\infty(Y_{k,\alpha}, \tilde{Y}_{k,\alpha}))$ as in (T2),

$$\max_{1 \leq k \leq K} \max_{|\alpha| \leq \alpha_0} C_{2,k,\alpha} < \infty \quad \text{and} \quad \max_{1 \leq k \leq K} \max_{|\alpha| \leq \alpha_0} C_{3,k,\alpha} = O_p(1).$$

Furthermore,

$$d_2(Y_{k,\alpha}, \tilde{Y}_{k,\alpha}) \leq d_2(\mathbf{v}, \tilde{\mathbf{v}}) + \alpha_0 \left(\sqrt{\tilde{\tau}_1} d_2(\rho_k, \tilde{\rho}_k) + |\sqrt{\tau_k} - \sqrt{\tilde{\tau}_k}| \right) = O_p(n^{-1/2}),$$

uniformly in k and $|\alpha| \leq \alpha_0$, by Lemma 3. This means

$$\max_{1 \leq k \leq K} \max_{|\alpha| \leq \alpha_0} d(g_k(\cdot, \alpha, \psi), \tilde{g}_k(\cdot, \alpha, \psi)) \leq \max_{1 \leq k \leq K} \max_{|\alpha| \leq \alpha_0} C_{2,k,\alpha} C_{3,k,\alpha} d_2(Y_{k,\alpha}, \tilde{Y}_{k,\alpha}) = O_p(n^{-1/2}).$$

Next, we consider $K = K(n) \rightarrow \infty$. Define

$$S_K = \max_{|\alpha| \leq \alpha_0} \max_{1 \leq k \leq K} C_{2,k,\alpha}.$$

Let $B_K = \max_{1 \leq k \leq K} A_k$ and take K to be a sequence which satisfies

- (i) $\tau_K n^{1/2} \rightarrow \infty$,
- (ii) $(\log n)^{1/2} + \delta_K^{-1} + B_K = O(\tau_K n^{1/2})$, and
- (iii) $S_K = o(\delta_K n^{1/2})$.

For $|\alpha| \leq \alpha_0$, we still have inequality (A.10). The term $d_\infty(\mathbf{v}, \tilde{\mathbf{v}})$ is $o_p(1)$ independently of K . From (i) and the above it follows that $\max_{1 \leq k \leq K} \tilde{\tau}_k^{-1} = O_p(\tau_K^{-1})$ and we find

$$\max_{1 \leq k \leq K} |\sqrt{\tau_k} - \sqrt{\tilde{\tau}_k}| = O_p\left(\frac{1}{(\tau_K n)^{1/2}}\right).$$

Using Corollary 1 and (ii), this implies $\max_{1 \leq k \leq K} d_\infty(\rho_k, \tilde{\rho}_k) = o_p(1)$, so that $d_\infty(Y_{k,\alpha}, \tilde{Y}_{k,\alpha}) = O_p(1)$, uniformly over $k \leq K$ and $|\alpha| \leq \alpha_0$. Hence, $\max_{1 \leq k \leq K} \max_{|\alpha| \leq \alpha_0} C_{3,k,\alpha} = O_p(1)$.

Similarly, we find that

$$d_2(Y_{k,\alpha}, \tilde{Y}_{k,\alpha}) = O_p\left(\frac{1}{\delta_K n^{1/2}}\right),$$

uniformly over $k \leq K(n)$ and $|\alpha| \leq \alpha_0$. With (iii), this yields

$$\max_{|\alpha| \leq \alpha_0} \max_{1 \leq k \leq K} d(g_k(\cdot, \alpha, \psi), \tilde{g}_k(\cdot, \alpha, \psi)) \leq O_p\left(\frac{S_K}{\delta_K n^{1/2}}\right) = o_p(1).$$

□

LEMMA 4. Assume (A1), (T1) and (T2) hold. Let $A_k = \|\rho_k\|_\infty$, M as in (A1), δ_k as in (5.1), and C_1 as in (T1) with $D_1 = M$. Let $K^*(n) \rightarrow \infty$ be any sequence which satisfies $\tau_{K^*} n^{1/2} \rightarrow \infty$ and

$$\sum_{k=1}^{K^*} \left[(\log n)^{1/2} + \delta_k^{-1} + A_k + \tau_{K^*} \delta_k^{-1} A_k \right] = O(\tau_{K^*} n^{1/2}).$$

Let C_2 be as in (T2), $X_{i,K} = \mathbf{v} + \sum_{k=1}^K \eta_{ik} \rho_k$, $\tilde{X}_{i,K} = \tilde{\mathbf{v}} + \sum_{k=1}^K \tilde{\eta}_{ik} \tilde{\rho}_k$, and set

$$S_{K^*} = \max_{1 \leq K \leq K^*} \max_{1 \leq i \leq n} C_2(\|X_{i,K}\|_\infty, \|X'_{i,K}\|_\infty).$$

Then

$$\max_{1 \leq K \leq K^*} \max_{1 \leq i \leq n} d(f_i(\cdot, K, \psi), \tilde{f}_i(\cdot, K, \psi)) = O_p\left(\frac{S_{K^*} \sum_{k=1}^{K^*} \delta_k^{-1}}{n^{1/2}}\right).$$

PROOF. First, observe that $f_i(\cdot, K, \psi) = \Psi^{-1}(X_{i,K})$ and $\tilde{f}_i(\cdot, K, \psi) = \Psi^{-1}(\tilde{X}_{i,K})$. Recall that $|\eta_{ik}| \leq 2C_1 |\mathcal{T}|^{1/2}$ for all i and k . Then, by (A1) and Corollary 1,

$$|\eta_{ik} - \tilde{\eta}_{ik}| \leq d_2(X_i, \mathbf{v}) d_2(\rho_k, \tilde{\rho}_k) + d_2(\mathbf{v}, \tilde{\mathbf{v}}) = \delta_k^{-1} O_p(n^{-1/2}),$$

where the O_p term is uniform over i and k . Next, using Lemma 3 and Corollary 1, along with the requirement that $\tau_{K^*} n^{1/2} \rightarrow \infty$, for $K \leq K^*$

$$\begin{aligned} d_\infty(X_{i,K}, \tilde{X}_{i,K}) &\leq d_\infty(\mathbf{v}, \tilde{\mathbf{v}}) + \sum_{k=1}^K d_\infty(\eta_{ik} \rho_k, \tilde{\eta}_{ik} \tilde{\rho}_k) \leq d_\infty(\mathbf{v}, \tilde{\mathbf{v}}) + \sum_{k=1}^K |\eta_{ik}| d_\infty(\rho_k, \tilde{\rho}_k) + \sum_{k=1}^K \|\rho_k\|_\infty |\eta_{ik} - \tilde{\eta}_{ik}| \\ &= O_p \left(\frac{\sum_{k=1}^K [(\log n)^{1/2} + \delta_k^{-1} + A_k + \tau_K \delta_k^{-1} A_k]}{\tau_K n^{1/2}} \right). \end{aligned}$$

Since the O_p term does not depend on i or K , by the first assumption in the statement of the Lemma, we have

$$\max_{1 \leq K \leq K^*} \max_{1 \leq i \leq n} d_\infty(X_{i,K}, \tilde{X}_{i,K}) = O_p(1).$$

Hence, for $C_{3,K,i} = C_3(d_\infty(X_{i,K}, \tilde{X}_{i,K}))$ as in (T2),

$$\max_{1 \leq K \leq K^*} \max_{1 \leq i \leq n} C_{3,K,i} = O_p(1),$$

whence

$$\begin{aligned} d_2(X_{i,K}, \tilde{X}_{i,K}) &\leq d_2(\mathbf{v}, \tilde{\mathbf{v}}) + \sum_{k=1}^K d_2(\eta_{ik} \rho_k, \tilde{\eta}_{ik} \tilde{\rho}_k) \leq d_2(\mathbf{v}, \tilde{\mathbf{v}}) + \sum_{k=1}^K |\eta_{ik}| d_2(\rho_k, \tilde{\rho}_k) + \sum_{k=1}^K |\eta_{ik} - \tilde{\eta}_{ik}| \\ &= O_p \left(n^{-1/2} \sum_{k=1}^K \delta_k^{-1} \right). \end{aligned}$$

Again, this O_p term does not depend on i or K , so

$$\max_{1 \leq K \leq K^*} \max_{1 \leq i \leq n} d_2(X_{i,K}, \tilde{X}_{i,K}) = O_p \left(n^{-1/2} \sum_{k=1}^{K^*} \delta_k^{-1} \right),$$

leading to

$$\begin{aligned} \max_{1 \leq K \leq K^*} \max_{1 \leq i \leq n} d(f_i(\cdot, K, \Psi), \tilde{f}_i(\cdot, K, \Psi)) &\leq \max_{1 \leq K \leq K^*} \max_{1 \leq i \leq n} S_K C_{3,K,i} d_2(X_{i,K}, \tilde{X}_{i,K}) \\ &= O_p \left(\frac{S_{K^*} \sum_{k=1}^{K^*} \delta_k^{-1}}{n^{1/2}} \right). \end{aligned}$$

□

PROOF OF THEOREM 2. We begin by placing some restrictions on the sequence p_n . For any $p \in (0, 1)$, set $\varepsilon_K = |V_K V_\infty^{-1} - p|$, $K = 1, \dots, K^*$, where K^* is given in (4.11). Set $\pi_{K^*} = \min\{\varepsilon_1, \dots, \varepsilon_{K^*}\}$. Let p_n be a sequence which satisfies

- (i) $p_n \uparrow 1$ and
- (ii) for large n , $p_n \neq V_K V_\infty^{-1}$ for any K .

Furthermore, the corresponding sequence K^* must satisfy the assumption of Lemma 4. Letting S_{K^*} be defined as in Lemma 4 and $\beta_{K^*} = n^{-1/2} \left(S_{K^*} \sum_{k=1}^{K^*} \delta_k^{-1} \right)$, we also require that

$$(A.11) \quad \left(\left(\frac{K^*}{n} \right)^{1/2} + \beta_{K^*} + \gamma_n \right) \pi_{K^*}^{-1} \rightarrow 0.$$

None of these restrictions are contradictory.

Next, let $f_{i,K} = f_i(\cdot, K, \Psi)$ and define

$$\hat{V}_\infty = \frac{1}{n} \sum_{i=1}^n d(f_i, f_\oplus)^2 \quad \text{and} \quad \hat{V}_K = \hat{V}_\infty - \frac{1}{n} \sum_{i=1}^n d(f_i, f_{i,K})^2.$$

Observe that $\hat{V}_\infty - V_\infty = O_p(n^{-1/2})$ by the law of large numbers. Also, by (T3), for any $R > 0$,

$$P\left(\max_{1 \leq K \leq K^*} |(\hat{V}_\infty - \hat{V}_K) - (V_\infty - V_K)| > R\right) \leq \frac{K^*}{R^2 n} \max_{1 \leq K \leq K^*} E(d(f_1, f_{1,K})^4) = O\left(\frac{K^*}{R^2 n}\right).$$

Hence,

$$\max_{1 \leq K \leq K^*} \left| \frac{\hat{V}_K}{\hat{V}_\infty} - \frac{V_K}{V_\infty} \right| = \max_{1 \leq K \leq K^*} \left| \frac{\hat{V}_\infty - \hat{V}_K}{\hat{V}_\infty} - \frac{V_\infty - V_K}{V_\infty} \right| = O_p\left(\left(\frac{K^*}{n}\right)^{1/2}\right).$$

Define $\tilde{f}_{i,K} = \tilde{f}_i(\cdot, K, \Psi)$. Then, observe that

$$|(\hat{V}_\infty - \hat{V}_K) - (\tilde{V}_\infty - \tilde{V}_K)| \leq \frac{1}{n} \sum_{i=1}^n |d(f_i, f_{i,K})^2 - d(f_i, \tilde{f}_{i,K})^2| \leq \frac{1}{n} \sum_{i=1}^n d(f_{i,K}, \tilde{f}_{i,K}) (2d(f_i, f_{i,K}) + d(f_{i,K}, \tilde{f}_{i,K})).$$

By using (T3), Lemma 4 and the assumptions on the sequence K^* , we find that

$$\max_{1 \leq K \leq K^*} |(\hat{V}_\infty - \hat{V}_K) - (\tilde{V}_\infty - \tilde{V}_K)| = O_p(\beta_{K^*}).$$

By using similar arguments, we find that $\hat{V}_\infty - \tilde{V}_\infty = O_p(\gamma_n)$, which yields

$$(A.12) \quad \max_{1 \leq K \leq K^*} \left| \frac{V_K}{V_\infty} - \frac{\tilde{V}_K}{\tilde{V}_\infty} \right| = O_p\left(\left(\frac{K^*}{n}\right)^{1/2} + \beta_{K^*} + \gamma_n\right).$$

To finish, observe that, since $p_n \neq V_K V_\infty^{-1}$ for any K when n is large, for such n

$$\{K^* \neq \tilde{K}^*\} = \left\{ \max_{1 \leq K \leq K^*} \left| \frac{V_K}{V_\infty} - \frac{\tilde{V}_K}{\tilde{V}_\infty} \right| > \pi_{K^*} \right\}.$$

Then, by (A.12), for any $\varepsilon > 0$ there is $R > 0$ such that

$$P\left(\max_{1 \leq K \leq K^*} \left| \frac{V_K}{V_\infty} - \frac{\tilde{V}_K}{\tilde{V}_\infty} \right| > R \left(\left(\frac{K^*}{n}\right)^{1/2} + \beta_{K^*} + \gamma_n \right)\right) < \varepsilon$$

for all n . Then, by (A.11), for n large enough we have $P(K^* \neq \tilde{K}^*) < \varepsilon$. \square

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SUPPLEMENTARY MATERIAL

Supplement: The Wasserstein Metric and the Wasserstein-Fréchet Mean

(.) The supplementary material provides additional details regarding the relationship between the Wasserstein distance in (2.1) and quantile functions. An estimator for the Wasserstein-Fréchet mean is also proposed and its rate of convergence is derived. Lastly, additional simulation results are presented for FVE values using the Wasserstein metric, similar to the boxplots in Figure 2, which correspond to FVE values using the L^2 metric.

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