

(b), though, a different solution is given here. Thus identification requires differentiability of either γ or ϕ ; when γ is not differentiable and the result in Cunha et al does not hold identification is still possible in case (b). This also extends the identification result of Evdokimov 2010.

3 Well-posedness

We now consider whether when the distributions of the observables are close the unknown functions are also necessarily close.

A sufficient condition is provided in Zinde-Walsh 2010 (Theorem 4). When identification is based on (b) of Theorem 1 here the model class needs to be restricted to include only measurement error distributions with ϕ^{-1} in $\Phi(m, V)$ for some m, V . Equivalently, when identification is based on (a), the sufficient condition is for the class of models to be restricted to those where the latent factor distribution is such that $\gamma^{-1} \in \Phi(m, V)$.

These conditions exclude models where both g and f are supersmooth with $\text{supp}(\gamma)$ unbounded leading to a supersmooth distribution for w_1 . Although these conditions are only shown to be sufficient, an example below (from Zinde-Walsh 2009 and 2010) demonstrates that a Gaussian distribution (that violates these conditions) fails well-posedness in the weak topology of generalized functions in S' and therefore in any stronger topology or metric (uniform, L_1 , etc.).

Example 4. Consider the function $\phi(x) = e^{-x^2}$, $x \in R$. Consider in S