Nonparametric testing for no-effect with functional responses and functional covariates

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Abstract

This paper studies the problem of nonparametric testing for the no-effect of a random functional covariate on a functional response. That means testing whether the conditional expectation of the response given the covariate is almost surely zero or not without imposing any model relating response and covariate. The response and the covariate take values in possibly different separable Hilbert spaces. Hence the situations with scalar response or covariate will be particular cases. Our test is based on the remark that checking the no-effect of the functional covariate is equivalent to checking the nullity of the conditional expectation of the response given a sufficiently rich set of projections of the covariate. Such projections could be on elements from finite-dimension subspaces of the Hilbert space where the covariate takes values. Then, the idea is to search a finite-dimension element of norm 1 that is, in some sense, the least favorable for the null hypothesis. With at hand such a least favorable direction, it remains to check the nullity of the conditional expectation of the functional response given the scalar product between the covariate and the selected direction. We follow these steps using a nearest neighbors (NN) smoothing approach. As a result, our test statistic is a quadratic form involving univariate NN smoothing and the asymptotic critical values are given by the standard normal law. The test is able to detect nonparametric alternatives, not only linear ones. The responses could be heteroscedastic with conditional variance of unknown form. The law of the covariate does not need to be known. An empirical study with both simulated and real data is reported. The cases of functional response and functional or scalar covariate are considered. Our conclusion is that the test could be easily implemented and performs well in simulations and real data applications.

Keywords: functional data regression, nearest neighbors smoothing, nonparametric testing

MSC2000: Primary 62G10, 62G20 ; Secondary 62G08.

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1 Introduction

There has been substantial recent work on the methodology of regression analysis with functional data where predictors, responses, or both of them can be viewed as random functions. Functional data arise in many applications, the monograph of Ramsay and Silverman (2005) provides many compelling examples. In this paper we focus on the case where both the response and the predictor (or covariate) are random elements taking values in a space of functions. The functional linear model is the benchmark approach, see Chiou, Müller and Wang (2004), Yao, Müller and Wang (2005), Gabrys, Horváth and Kokoszka (2010) and the references therein. Recently, alternative nonparametric approaches have been considered; see Ferraty et al. (2011), Lian (2011), Ferraty, Van Keilegom and Vieu (2012).

An important step in the statistical modeling is the goodness-of-fit of the model considered, for instance the functional linear model. To our best knowledge only the papers of Chiou and Müller (2007) and Kokoszka et al. (2008) investigate the problem of goodness-of-fit. Chiou and Müller (2007) introduced diagnostics of the functional regression fit using plots of functional principal components scores (FPC) of the response and the covariate. They also used residuals versus fitted values FPC scores plots. (The FPC are the random coefficients in the Karhunen-Loève expansions.) It is easy to understand that such two-dimension plots could not capture all types of effects of the covariate on the response, such for instance the effect of the interactions of the covariate FPC. Kokoszka et al. (2008) used the response and covariate FPC scores to build a test statistic with χ² distribution under the null hypothesis of no linear effect. Again, by construction, the test of Kokoszka et al. cannot detect any nonlinear alternative. When little is known about the structure of the data, it is preferable to allow for flexible, nonparametric, alternatives for the goodness-of-fit test. Moreover, when proceeding to nonparametric estimation of the link between the response and the predictor, one should also check whether the predictor has an effect of the response or not.

Formally, the statistical issue we address in this paper could be formulated as follows. Consider a sample of independent copies \((U_1, X_1), \ldots, (U_n, X_n)\) of \((U, X)\) where \(U\) and \(X\) takes values in some separable Hilbert spaces \(\mathcal{H}_1\) and \(\mathcal{H}_2\). Without loss of generality we may suppose that \(U\) has zero expectation. The problem is to build a statistical test of the hypothesis of no-effect of \(U\) on \(X\), that is

\[
H_0 : \mathbb{E}(U|X) = 0 \quad \text{almost surely (a.s.)},
\]

against the nonparametric alternative \(\mathbb{P}[\mathbb{E}(U|X) = 0] < 1\). Since \(\mathcal{H}_1\) or \(\mathcal{H}_2\) could be of finite dimension, for instance the real line, this framework covers all the common situations involving functional data. However, our focus of interest will be on the case functional response and functional covariate.

*See for instance Parthasarathy (1967) for the construction of the expectation and conditional expectation of a Hilbert-space valued random variable.
The goodness-of-fit or no-effect against nonparametric alternatives has been very little explored in functional data context. In the case of scalar response, Delsol, Ferraty and Vieu (2011) proposed a testing procedure adapted from the approach of Härdele and Mammen (1993). However, their procedure involves smoothing in the functional space and requires quite restrictive conditions which make it difficult to apply to real data situations. Patilea, Sánchez-Sellero and Saumard (2012) and García-Portugués, González-Manteiga and Febrero-Bande (2012) proposed alternative nonparametric goodness-of-fit tests for scalar response and functional covariate using one dimension projections of the covariate. Such projection-based methods are much less restrictive and performs well in applications. To our best knowledge, no nonparametric statistical test of no-effect or goodness-of-fit is available when both the response and the covariate are functional.

Our test is based on the remark that checking the no-effect of the functional covariate is equivalent to checking the nullity of the conditional expectation of the response given a sufficiently rich set of projections of the covariate. Such projections could be on elements of norm 1 from finite-dimension subspaces of the Hilbert space where the covariate takes values. Then, the idea is to search a finite-dimension element of norm 1 that is, in some sense, the least favorable for the null hypothesis. With at hand such a least favorable direction, it remains to check the nullity of the conditional expectation of the functional response given the scalar product between the covariate and the selected direction. Patilea, Sánchez-Sellero and Saumard (2012) used a similar idea with scalar responses. We follow these steps using a nearest neighbors (NN) smoothing approach. As a result, our new test statistic is a quadratic form involving univariate NN smoothing and the asymptotic critical values are given by the standard normal law. When the response is univariate, our statistic is related but different from the one introduced by Patilea, Sánchez-Sellero and Saumard (2012). By construction, the test is able to detect nonparametric alternatives. The responses could be heteroscedastic with conditional variance of unknown form. The law of the covariate does not need to be known.

The paper is organized as follows. In section 2 we introduce the main notation and we derive a fundamental lemma for our approach. This lemma states that checking condition (1.1) is equivalent to checking the nullity of the conditional expectation of $U$ given a sufficiently rich set of projections of $X$ on elements of norm 1 from finite-dimension subspaces of $H_2$. In section 3 we introduce the test statistic for testing of no-effect of $X$ on $U$ when $U$ is observed. Our statistic is a quadratic form, based on univariate NN smoothing, that behaves like a standard normal random variable under $H_0$. We prove that, under mild technical assumptions, the induced test is consistent against any type of fixed alternatives and against sequences of directional alternatives approaching the null hypothesis at a suitable rate. The allowed rates are almost the same as those obtained in parametric model checks based on smoothing with univariate covariate, see for instance Guerre and Lavergne (2005). Clearly, our test procedure applies also to the case where the sample of $U$ is not observed and has to be estimated, for instance as the residual of a regression. Under suitable regularity conditions ensuring that the sample of $U$ is estimated sufficiently accurate, the test statistic will still have standard normal critical values. To keep this paper at reasonable length, the extension of our methodology to the
we compare our test with the one proposed by Kokoszka et al. in small samples and we report the results of several simulation experiments. In particular we compare our test with the one proposed by Kokoszka et al. (2008). We conclude that the test could be easily implemented and performs well in applications. The proofs are relegated to the appendix.

2 A dimension reduction lemma

In order to simplify the presentation and without loss of generality, hereafter we focus on the case where the Hilbert spaces $\mathcal{H}_1$ and $\mathcal{H}_2$ are both equal to the space of square-integrable random functions defined on the unit interval.

Let us introduce some notation. For any $p \geq 1$, let $\mathcal{S}^p = \{ \gamma \in \mathbb{R}^p : \|\gamma\| = 1 \}$ denote the unit hypersphere in $\mathbb{R}^p$. Let $L^2[0, 1]$ be the space of the square-integrable real-valued functions defined on the unit interval $\langle \cdot, \cdot \rangle$ denote the inner product in $L^2[0, 1]$, that is for any $W_1, W_2 \in L^2[0, 1]$

$$\langle W_1, W_2 \rangle = \int_0^1 W_1(t)W_2(t)dt.$$ 

Let $\|\cdot\|_{L^2}$ be the associated norm. Hereafter $\mathcal{R} = \{\rho_1, \rho_2, \cdots \}$ will be an arbitrarily fixed orthonormal basis of the function space $L^2[0, 1]$, that is $\langle \rho_i, \rho_j \rangle = \delta_{ij}$. Then the response and the predictor processes can be expanded into

$$U(t) = \sum_{j=1}^{\infty} u_j \rho_j(t) \quad \text{and} \quad X(t) = \sum_{j=1}^{\infty} x_j \rho_j(t), \quad (2.2)$$

where the random coefficients $u_j$ (resp. $x_j$) are given by $u_j = \langle U, \rho_j \rangle$ (resp. $x_j = \langle X, \rho_j \rangle$). For a fixed positive integer $p$ and any $W \in L^2[0, 1]$, $W^{(p)} \in L^2[0, 1]$ will be the projection of $X$ on the subspace generated by the first $p$ elements of the basis $\mathcal{R}$, that is

$$W^{(p)}(t) = \sum_{j=1}^{p} w_j \rho_j(t).$$

By abuse we also identify $W^{(p)}$ with the $p$-dimension random vector $(w_1, \cdots, w_p)$. On the other hand, for any integer $p \geq 1$ and non random vector $\gamma = (\gamma_1, \cdots, \gamma_p) \in \mathbb{R}^p$, we identify $\gamma$ with $\sum_{j=1}^{p} \gamma_j \rho_j(t) \in L^2[0, 1]$ and hence we write $\langle W, \gamma \rangle = \langle W^{(p)}, \gamma \rangle = \sum_{i=1}^{p} x_i \gamma_i$. In the following we will also use $\beta = \sum_{j=1}^{\infty} b_j \rho_j(t)$ to denote a non random element of $L^2[0, 1]$.

Our approach relies on the following lemma, an extension of Lemma 2.1 of Lavergne and Patilea (2008) and Theorem 1 in Bierens (1990) to Hilbert space-valued responses and conditioning random variables. For any $\gamma \in \mathcal{S}^p$, let $F_\gamma$ denote the distribution function (d.f.) of the real-valued variable $\langle X, \gamma \rangle$, that is $F_\gamma(t) = \mathbb{P}(\langle X, \gamma \rangle \leq t), \forall t \in \mathbb{R}$.  

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Lemma 2.1 Let $U, X \in L^2[0,1]$ be random functions. Assume that $E\|U\| < \infty$ and $E(U) = 0$.

(A) The following statements are equivalent:

1. $E(U | X) = 0$ a.s.
2. $E\langle U, E(U | \langle X, \gamma \rangle) \rangle = 0$ a.s. $\forall p \geq 1, \forall \gamma \in S^p$.
3. $E\{U, E\{U | F_\gamma(\langle X, \gamma \rangle)\}\} = 0$ a.s. $\forall p \geq 1, \forall \gamma \in S^p$.

(B) Suppose in addition that for any positive real number $s$,

$$E(\|U\| \exp\{s\|X\|\}) < \infty.$$ (2.3)

If $P[E(U | X) = 0] < 1$, then there exists a positive integer $p_0$ such that for any integer $p \geq p_0$, the set

$$A = \{\gamma \in S^p : E(U | \langle X, \gamma \rangle) = 0 \text{ a.s.} \} = \{\gamma \in S^p : E(U | F_\gamma(\langle X, \gamma \rangle)) = 0 \text{ a.s.} \}$$

has Lebesgue measure zero on the unit hypersphere $S^p$ and is not dense.

Point (A) is a cornerstone for proving the behavior of our test under the null and the alternative hypotheses. Point (B) shows that in applications it will not be difficult to find directions $\gamma$ able to reveal the failure of the null hypothesis (1.1) since, under the very mild conditions, such directions represent almost all the points on the unit hyperspheres $S^p$, provided $p$ is sufficiently large.

Let

$$Q(\gamma) = E[\langle U, E\{U | F_\gamma(\langle X, \gamma \rangle)\}\}]$$ (2.4)

The following new formulation of $H_0$ is a direct consequences of Lemma 2.1 above.

Corollary 2.2 Consider a $L^2[0,1]$–valued random variable $U$ such that $E\|U\| < \infty$. The following statements are equivalent:

1. The null hypothesis (1.1) holds true.
2. for any $p \geq 1$ and any set $B_p \subset S^p$ with strictly positive Lebesgue measure on the unit hypersphere $S^p$,

$$\forall p \geq 1, \max_{\gamma \in B_p} Q(\gamma) = 0.$$ (2.5)

If $X$ does not satisfy condition (2.3), it suffices to transform $X$ into some variable $W \in L^2[0,1]$ such that the $\sigma$–field generated by $W$ is the same as the one generated by $X$ and the variable $W$ satisfies condition (2.3).
3 Testing the effect of a functional covariate

We introduce a general approach for nonparametric testing the no-effect of a functional covariate \( X \) on a functional random variable \( U \) based on the characterization (2.5) of the null hypothesis.

3.1 The test statistic

In view of equation (2.5), our goal is to estimate \( Q(\gamma) \). With at hand a sample of \((U, X)\), define

\[
Q_n(\gamma) = \frac{1}{n(n-1)} \sum_{1 \leq i \neq j \leq n} \langle U_i, U_j \rangle \frac{1}{h} K_h (F_{\gamma,n}(\langle X_i, \gamma \rangle) - F_{\gamma,n}(\langle X_j, \gamma \rangle)), \quad \gamma \in S^p,
\]

where \( K_h(\cdot) = K(\cdot/h) \), \( K(\cdot) \) is a kernel, \( h \) the bandwidth, and \( F_{\gamma,n} \) is the empirical d.f. of the sample \( \langle X_1, \gamma \rangle, \ldots, \langle X_n, \gamma \rangle \).

The statistic \( Q_n(\gamma) \) is related to statistics considered by Fan and Li (1996) and Zheng (1996) for checks of parametric regressions for finite dimension data. See also Patilea, Sánchez-Sellero and Saumard (2012) for the extension of this type of statistics to testing the goodness-of-fit of functional linear model. The statistics considered by all these authors are based on a Nadaraya-Watson regression estimator. Here we use the nearest neighbor (NN) approach of Stute (1984) and hence our new statistic is more in the spirit of the one introduced by Stute and González Manteiga (1996) to test simple linear models with scalar outcome and covariate and homoscedastic error term. Herein we allow for heteroscedasticity of unknown form and hence, in the particular case where \( U \) and \( X \) are scalar, we extend the framework of Stute and González Manteiga (1996).

The idea of using projections of the covariates was also considered by Lavergne and Patilea (2008); see also Bierens (1990), Cuesta-Albertos et al. (2007), Cuesta-Albertos, Fraïman and Ransford (2007). The extension of the scope to functional responses seems to be new.

Under \( H_0 \), by the Central Limit Theorem (CLT) for degenerate \( U \)-statistics, for fixed \( p \) and \( \gamma \in S^p \), \( nh^{1/2}Q_n(\gamma) \) has asymptotic centered normal distribution. Here we use the CLT in Theorem 5.1 in de Jong (1987). We will show de Jong CLT still applies and the asymptotic normal distribution is preserved even when \( p \) grows at a suitable rate with the sample size. On the other hand, Lemma 2.1-(B) indicates that if \( p \) is large enough, the maximum of \( Q(\gamma) \) over \( \gamma \) stays away from zero under the alternative hypothesis and this will guarantee consistency against any departure from \( H_0 \).

The statistic \( Q_n(\gamma) \) is expected to be close to \( Q(\gamma) \) uniformly in \( \gamma \), provided \( p \) increases suitably. Then a natural idea would be to build a test statistic using the maximum of \( Q_n(\gamma) \) with respect to \( \gamma \). However, like in the finite dimension covariate case, under \( H_0 \)

\[ \text{Ties in the values } \langle X_i, \gamma \rangle, 1 \leq i \leq n, \text{ could be broken by comparing indices, that is if } \langle X_i, \gamma \rangle = \langle X_j, \gamma \rangle, \text{ then we define } F_{\gamma,n}(\langle X_i, \gamma \rangle) < F_{\gamma,n}(\langle X_j, \gamma \rangle) \text{ if } i < j. \text{ However, for simplicity in our assumptions below we will assume that the } \langle X_i, \gamma \rangle \text{'s have continuous distribution for all } \gamma. \]
one expects $Q_n(\gamma)$ to converges to zero for any $p$ and $\gamma$ and thus the objective function of the maximization problem to be flat. Therefore we will choose a direction $\gamma$ as the least favorable direction for the null hypothesis $H_0$ obtained from a penalized criterion based on a standardized version of $Q_n(\gamma)$; see also Lavergne and Patilea (2008) and Bierens (1990) for related approaches. More precisely, fix some $\gamma_0 \in L^2[0, 1]$ that could be interpreted as an initial guess of an unfavorable direction for $H_0$. Let $b_{0j}$, $j \geq 1$, be the coefficients in the expansion of $\gamma_0$ in the basis $S$. For any given $p \geq 1$ such that $\sum_{j=1}^p b_{0j}^2 > 0$, let

$$\gamma_0^{(p)} = (b_{01}, \ldots, b_{0p}) / \| (b_{01}, \ldots, b_{0p}) \| \in S^p.$$  

Let

$$\hat{v}_n^2(\gamma) = \frac{2}{n(n - 1)h} \sum_{j \neq i} (U_i, U_j)^2 K_h^2 (F_{\gamma,n}(\langle X_i, \gamma \rangle) - F_{\gamma,n}(\langle X_j, \gamma \rangle)),$$

$$\gamma \in S^p,$$  

be an estimate of the variance of $nh^{1/2}Q_n(\cdot)$. Given $B_p \subset S^p$ with positive Lebesgue measure in $S^p$ that contains $\gamma_0^{(p)}$, the least favorable direction $\gamma$ for $H_0$ is defined by

$$\hat{\gamma}_n = \arg \max_{\gamma \in B_p} \left[ nh^{1/2}Q_n(\gamma) / \hat{v}_n(\gamma) - \alpha_n \mathbb{I}_\{\gamma \neq \gamma_0^{(p)}\} \right],$$  

where $\mathbb{I}_A$ is the indicator function of a set $A$, and $\alpha_n$, $n \geq 1$ is a sequence of positive real numbers decreasing to zero at an appropriate rate that depends on the rates of $h$ and $p$ and that will be made explicit below. Using a standardized version of $Q_n(\gamma)$ avoids scaling $\alpha_n$ according to the variability of the observations. Let us notice that the maximization used to define $\hat{\gamma}_n \in B_p \subset S^p$ is a finite dimension optimization problem. The choice of $\gamma_0^{(p)}$ will be shown to be theoretically irrelevant, it will not affect the asymptotic critical values and the consistency results. However, in practice the choice of $\gamma_0^{(p)}$ could be related to prior information of the practitioner on a class of alternatives. Since $Q_n(\gamma) = Q_n(-\gamma)$ for any $\gamma \in S^p$, one could restrict the set $B_p$ to a half unit hypersphere like $\{\gamma \in S^p : \gamma_1 \geq 0\}$. One could restrict $B_p$ even more, and hence to speed optimization algorithms, when some prior information indicates a set of directions that would be able to detect alternatives.

We will prove that with suitable rates of increase for $\alpha_n$ and $p$ and decrease for $h$, the probability of the event $\{\hat{\gamma}_n = \gamma_0^{(p)}\}$ tends to 1 under $H_0$. Hence $Q_n(\hat{\gamma}_n)/\hat{v}_n(\hat{\gamma})$ behaves asymptotically like $Q_n(\gamma_0^{(p)})/\hat{v}_n(\gamma_0^{(p)})$, even when $p$ grows with the sample size. Therefore the test statistic we consider is

$$T_n = nh^{1/2} \frac{Q_n(\hat{\gamma}_n)}{\hat{v}_n(\hat{\gamma}_n)}.$$  

We will show that an asymptotic $a$-level test is given by $\mathbb{I}_1 (T_n \geq z_{1-a})$, where $z_{1-a}$ is the $(1-a)$-th quantile of the standard normal distribution.
3.2 Behavior under the null hypothesis

In order to derive the asymptotic behavior of the statistic $T_n$ under null hypothesis, below we introduce a set of assumptions on the data (Assumption D), and on the kernel and the rates of $h$ and $p$ (Assumption K).

**Assumption D**

(a) The random vectors $(U_1, X_1), \ldots, (U_n, X_n)$ are independent draws from the random vector $(U, X) \in L^2[0, 1] \times L^2[0, 1]$ that satisfies $\mathbb{E}\|U\|^8 < \infty$.

(b) For any $p \geq 1$ and any $\gamma \in S^p$, the d.f. $F_\gamma$ is continuous.

(c) $\exists \sigma^2, C_1, C_2 > 0$ and $\nu > 2$ such that:

1. $0 < \sigma^2 \leq \mathbb{E}(\langle U_1, U_2 \rangle^2 1_{\{\langle u_1, u_2 \rangle \leq C_1\}} | X_1, X_2)$ almost surely;
2. $\mathbb{E}[\|U\|^{\nu} | X] \leq C_2$.

(d) For any $p \geq 1$, $\gamma_0^{(p)} \in B_p \subset S^p$, $B_p$ are open subsets of $S^p$ and $B_p \times 0_{p'-p} \subset B_{p'}$, $\forall 1 \leq p < p'$ where $0_p \in \mathbb{R}^p$ denotes the null vector of dimension $p$.

The continuity assumption required in (b) is a mild assumption that simplifies the NN smoothing. Condition (c) will allow to prove that the variance of the statistics $Q_n(\gamma)$ is bounded away from zero and infinity uniformly with respect to $\gamma$. The very mild conditions imposed on $B_p$ simplify the proofs for the consistency. These conditions are satisfied for instance when $B_p$ is a half unit hypersphere.

**Assumption K**

(a) The kernel $K$ is a continuous density on real line such that $K(x) = K(-x)$ and $K(\cdot)$ is non increasing on $[0, \infty)$.

(b) $h \to 0$ and $nh^2 \to \infty$.

(c) $p \geq 1$ increases to infinity with $n$ and there exists a constant $\lambda > 0$ such that $p \ln^{-\lambda} n$ is bounded.

The first step to derive a test statistic is the study of the behavior of the process $Q_n(\gamma), \gamma \in B_p$, under $H_0$ when $p$ is allowed to increase with the sample size. The following key lemma is crucially based on a powerful combinatorial result due to Cover (1967) on the number of possible orderings of $(X_1, \gamma), \ldots, (X_n, \gamma)$ when $\gamma$ belongs to the whole hypersphere $S^p$, and on exponential inequalities for $U-$statistics.
Lemma 3.1 Under Assumptions D and K and if $H_0$ holds true,
\[ \sup_{\gamma \in B_p \subset S_p} |Q_n(\gamma)| = O_P(n^{-1}h^{-1/2}p \ln n). \]
Moreover, if $\hat{v}_n^2(\gamma)$ is the estimate defined in equation (3.1),
\[ \sup_{\gamma \in B_p \subset S_p} \left\{ 1/\hat{v}_n^2(\gamma) \right\} = O_P(1). \]

We now describe the behavior of $\hat{\gamma}_n$ under $H_0$. A suitable rate $\alpha_n$ will make $\hat{\gamma}_n$ to be equal to $\gamma_0^{(p)}$ with high probability. Under the null, $\alpha_n$ has to grow to infinity sufficiently fast to render the probability of the event \{\$\hat{\gamma}_n = \gamma_0^{(p)}\$\} close to 1. We will see below that, for better detection of alternative hypothesis, $\alpha_n$ should grow as slow as possible. Indeed, slower rates for $\alpha_n$ will allow the selection of directions $\hat{\gamma}_n$ that could be better suited than $\gamma_0^{(p)}$ for revealing the departure from the null hypothesis. The rate of $p$ is also involved in the search of a trade-off for the rate of $\alpha_n$: larger $p$ renders slower the rate of uniform convergence to zero of $Q_n(\gamma)$, $\gamma \in B_p$, and hence requires larger $\alpha_n$.

Lemma 3.2 Under Assumptions D, K, for a positive sequence $\alpha_n$, $n \geq 1$ such that $\alpha_n p^{-1} \ln^{-1} n \to \infty$,
\[ \mathbb{P}(\hat{\gamma}_n = \gamma_0^{(p)}) \to 1, \quad \text{under } H_0. \]

The proof of Lemma 3.2 is similar to the proof of Lemma 3.2 in Lavergne and Patilea (2008) and hence will be omitted. The following result shows that the asymptotic critical values of our test statistic are standard normal.

Theorem 3.3 Under the conditions of Lemma 3.2 and if the hypothesis $H_0$ in (1.1) holds true, the test statistic $T_n$ converges in law to a standard normal. Consequently, the test given by $I(T_n \geq z_{1-a})$, with $z_a$ the $(1-a)-$quantile of the standard normal distribution, has asymptotic level $a$.

3.3 The behavior under the alternatives
Our test is consistent against the general alternative $H_1 : \mathbb{P}[\mathbb{E}(U \mid X) = 0] < 1$, that is the probability that the test statistic $T_n$ is larger than any quantile $z_{1-a}$ tends to one under $H_1$. This could be rapidly understood from the following simple inequalities:

\[ T_n = \frac{nh^{1/2}Q_n(\hat{\gamma}_n)}{\hat{v}_n(\hat{\gamma}_n)} \]
\[ = \max_{\gamma \in B_p} \left\{ nh^{1/2}Q_n(\gamma)/\hat{v}_n(\gamma) - \alpha_n I_{\{\gamma \neq \gamma_0^{(p)}\}} \right\} + \alpha_n I_{\{\hat{\gamma}_n \neq \gamma_0^{(p)}\}} \]
\[ \geq \max_{\gamma \in B_p} nh^{1/2}Q_n(\gamma)/\hat{v}_n(\gamma) - \alpha_n \geq nh^{1/2}Q_n(\gamma)/\hat{v}_n(\gamma) - \alpha_n, \quad \forall \gamma \in B_p \subset S_p, \quad (3.4) \]
with \( \hat{v}_n(\gamma) \) defined in (3.1). Since \( \text{Var}(\langle U_1, U_2 \rangle | X_1, X_2) \geq \sigma^2 \), it is clear that \( 1/\hat{v}_n(\tilde{\gamma}) = O_p(1) \) for all \( \tilde{\gamma} \). On the other hand, from Lemma 2.1 there exists \( p_0 \) and \( \tilde{\gamma} \in B_{p_0} \) such that the expectation of \( Q_n(\tilde{\gamma}) \) stays away from zero as the sample size grows to infinity and \( h \) decrease to zero. On the other hand, for any \( p > p_0 \) and any \( n \) and \( h \), clearly \( \max_{\gamma \in B_p} Q_n(\gamma) \geq Q_n(\tilde{\gamma}) \), because \( B_{p_0} \times 0_{p-p_0} \subset B_p \). All these facts show why our test is omnibus, that is consistent against nonparametric alternatives, provided that \( p \to \infty \).

To state the consistency result, let \( \delta(X) \) be some \( L^2[0,1] \)-valued function such that \( \mathbb{E}[\delta(X)] = 0 \) and \( 0 < \mathbb{E}[\|\delta(X)\|^4] < \infty \), and let \( r_n, n \geq 1 \) be sequence of real numbers that decrease to zero or \( r_n = 1, \forall n \). Consider the sequence of alternatives

\[
H_{1n} : U = U^0 + r_n \delta(X), \quad n \geq 1, \quad \text{with } U^0 \in L^2[0,1], \quad \mathbb{E}(U^0 | X) = 0.
\]

We show below that such directional alternatives can be detected as soon as \( r_n^2 n h^{1/2}/\alpha_n \) tends to infinity. This is exactly the condition one would obtain with scalar covariate; see Lavergne and Patilea (2008). However, in the functional data framework, to obtain the convenient standard normal critical values, we need \( 1/\alpha_n = o(p^{-1} \ln^{-1} n) \). Hence, the rate \( r_n \) at which the alternatives \( H_{1n} \) tend to the null hypothesis should satisfy \( r_n^2 n h^{1/2}/\{p \ln n\} \to \infty \).

**Theorem 3.4** Suppose that

(a) Assumption [D] holds true with \( U \) replaced by \( U^0 \);

(b) Assumption [K] is satisfied and in addition \( nh^4 \to \infty \) and there exists a constant \( C \) such that \( |K(u) - K(v)| \leq C|u - v|, \forall u, v \in \mathbb{R} \);

(c) \( \alpha_n/\{p \ln n\} \to \infty \) and \( r_n, n \geq 1 \) is such that \( r_n^2 n h^{1/2}/\alpha_n \to \infty \);

(d) \( \mathbb{E}[\delta(X)] = 0 \) and \( 0 < \mathbb{E}[\|\delta(X)\|^4] < \infty \);

(e) there exists \( p \) and \( \tilde{\gamma} \in B_p \subset S^p \) (independent of \( n \)) such that \( \mathbb{E}[\delta(X) | \langle X, \gamma \rangle] \neq 0 \) and \( \forall t \in [0,1], \) the Fourier Transform of \( \delta(t, \cdot) = \mathbb{E}[\delta(X)(t) | \mathcal{F}_n(\langle X, \gamma \rangle) = \cdot] \) is integrable;

Then the test based on \( T_n \) is consistent against the sequence of alternatives \( H_{1n} \).

The additional Lipschitz condition on the kernel \( K(\cdot) \) and the restriction on the bandwidth range in Theorem 3.4-(b) are reasonable technical conditions that greatly reduce the complexity of the proof of the consistency. The existence of a vector \( \tilde{\gamma} \) such that \( \mathbb{E}[\delta(X) | \langle X, \tilde{\gamma} \rangle] \neq 0 \) is guaranteed by Lemma 2.1-(B). In Theorem 3.4-(c) we impose a convenient mild technical condition on one of such vector.
4 Empirical study

A simulation study was carried out to assess the behavior of the proposed methods under the null and with different types of effects under the alternative. For comparison with the procedure proposed by Kokoszka et al. (2008), we considered a sample size \( n = 40 \). The critical values of our procedure were approximated by a wild bootstrap procedure as described below.

4.1 Bootstrap procedure

The bootstrap sample, denoted by \( U^b_i, 1 \leq i \leq n \), is obtained as:

\[
U^b_i = Z_i U_i, \quad 1 \leq i \leq n,
\]

where \( Z_i, 1 \leq i \leq n \) are independent random variables following the two-points distribution proposed by Mammen (1993), that is, \( Z_i = -(\sqrt{5} - 1)/2 \) with probability \( (\sqrt{5} + 1)/(2\sqrt{5}) \) and \( Z_i = (\sqrt{5} + 1)/2 \) with probability \( (\sqrt{5} - 1)/(2\sqrt{5}) \).

A bootstrap test statistic is built from a bootstrap sample as was the original test statistic. When this scheme is repeated many times, the bootstrap critical value \( z_{1-a,n}^* \) at level \( a \) is the empirical \((1-a)\)-th quantile of the bootstrapped test statistics. This critical value is then compared to the initial test statistic.

4.2 Simulation study

The first situation we considered was a functional linear model, given by

\[
U_i(t) = \int_0^1 \psi(s,t)X_i(s) \, ds + \epsilon_i(t), \quad 1 \leq i \leq n
\]

where \( X_i \) and \( \epsilon_i \) are independent Brownian bridges and \( \psi \) is square-integrable over \([0,1) \times [0,1)\). The kernel \( \psi \) was chosen to be \( \psi(s,t) = c \cdot \exp(t^2 + s^2)/2 \), with \( c = 0 \) under the null and \( c = 0.3 \) under the alternative.

The well-known Karhunen-Loeve decomposition of the Brownian bridge provides a good approximation of the covariate function. Thus, the orthonormal basis of eigenfunctions \( \mathcal{R} = \{ \sqrt{2} \sin(j \pi t) : 0 \leq t \leq 1, j = 1, 2 \ldots \} \) seems a good choice for our test statistic. Different possibilities for the privileged direction \( \gamma_0^{(p)} \) were considered. The direction \( \gamma_0^{(p)} = (1,0,\ldots,0) \in \mathcal{S}^p \) generally provides a powerful test. Here we present the results for an uninformative direction, with the same coefficients in all basic elements. For the penalization we used the value \( \alpha_n = 1 \), which provides a good trade-off between the privileged direction and the direction maximizing the standardized statistic.

To compute the statistic for each direction, we used the Epanechnikov kernel, \( K(x) = (1-x^2)I_{|x|\leq 1} \). A grid of bandwidths was considered in order to explore the effect of the bandwidth on the power of the test.

The number of basic components was \( p = 3 \). For the optimization in the hypersphere \( \mathcal{S}^p \), a grid of 1200 points was used. For each original sample, we used 499 bootstrap
samples to compute the critical value. One thousand original samples of size \( n = 40 \) were generated to approximate the percentages of rejection.

Figure 1 shows the empirical powers obtained for a grid of values of the bandwidth both under the null hypothesis of no-effect and under the functional linear alternative. We observe that the power is not very much affected by the bandwidth around a possibly optimal value. For purposes of comparison, the empirical power of the Kokoszka et al. (2008)’s test is also shown. These authors proposed a test of the functional linear effect, that is, a test specially designed to detect the alternative of a functional linear effect versus the no-effect. Our test provides similar or even better power than the Kokoszka et al.’s parametric test in their ideal framework. The level is quite well respected for any of the considered bandwidths.

![Figure 1: Testing the null-effect versus a functional linear alternative.](image)

Another alternative was considered of the following type:

\[
U_i(t) = \beta(t)X_i(t) + \epsilon_i(t), \quad 1 \leq i \leq n
\]

where \( X_i \) and \( \epsilon_i \) are independent Brownian bridges (as in the previous situation) and \( \beta \) is a square-integrable function on \([0, 1]\). This is the so-called concurrent model studied in detail in Ramsay and Silverman (2005), where the covariate at time \( t \), \( X_i(t) \), only influences the response function at time \( t \), \( U_i(t) \). The function \( \beta \) was \( \beta(t) = c \cdot \exp(-4(t - 0.3)^2) \), with \( c = 0 \) under the null and \( c = 0.6 \) under the alternative.

Figure 2 shows the power of our test under the concurrent alternative, in comparison with Kokoszka et al.’s test. In this case, Kokoszka et al.’s test is slightly more powerful.
than ours. This is not necessarily surprising since the concurrent model is in a sense a degenerate functional linear model.

A completely nonlinear alternative was also considered. In this case a quadratic model of this type was generated:

\[ U_i(t) = H(X_i(t)) + \epsilon_i(t), \quad 1 \leq i \leq n \]

where \( X_i \) and \( \epsilon_i \) are independent Brownian motion and Brownian bridge, respectively, and \( H_2(x) = x^2 - 1 \) Since the covariate function is a Brownian motion, instead of the Brownian bridge of the previous situations, the basis was chosen as the orthonormal basis of eigenfunctions of the Brownian motion.

Figure 2 shows the percentages of rejections under the null and under this quadratic alternative for a range of bandwidths. The power of the Kokoszka et al.’s test is also plotted. As expected, Kokoszka et al.’s test, which was designed to detect only linear effects, is not powerful under this quadratic alternative.
5 Appendix: technical proofs

In this section $c, c_1, C, C_1, ...$ denote constants that may have different values from line to line. Recall that if $X = \sum_{j=1}^{\infty} x_j \rho_j$, then $X^{(p)} = \sum_{j=1}^{p} x_j \rho_j$.

Proof of Lemma 2.1. (A) We have

$E(U \mid X) = 0 \iff E(\langle U, \rho_j \rangle \mid X) = 0, \forall j \geq 1$

$\iff E(\langle U, \rho_j \rangle \mid X^{(p)}) = 0, \forall j \geq 1, \forall p \geq 1$

$\iff E(\langle U, \rho_j \rangle \mid \langle X, \gamma \rangle) = 0, \forall j \geq 1, \forall p \geq 1, \forall \gamma \in S^p$

$\iff E(U \mid \langle X, \gamma \rangle) = 0, \forall p \geq 1, \forall \gamma \in S^p$

$\iff E(U \mid F_{\gamma}(\langle X, \gamma \rangle)) = 0, \forall p \geq 1, \forall \gamma \in S^p$

The first and the fourth equivalence in the last display are due to the fact that $\mathcal{R}$ is a basis in $L^2[0, 1]$. Next, note that by Cauchy-Schwarz inequality $\forall j$, $E|\langle U, \rho_j \rangle| \leq E\|U\| < \infty$. Thus the second equivalence in the last display is guaranteed elementary properties of the conditional expectations and the Doob’s Martingale Convergence Theorem, while the third equivalence is given by Lemma 2.1-(A) of Lavergne and Patilea (2008). For the last equivalence recall that for any random variable $Y$ with d.f. $F$, $P(F^{-1} \circ F(Y) \neq Y) = 0$ where $F^{-1}(t) = \{y : F(y) \geq t\}, \forall 0 < t < 1$; see for instance Proposition 3, Chapter 1 in Shorack and Wellner (1986). Deduce that $E(U \mid \langle X, \gamma \rangle) = E(U \mid F_{\gamma}(\langle X, \gamma \rangle))$. To
complete the proof of part (A) it suffices to note that
\[
E [(U, E(U | \langle X, \gamma \rangle))] = E [\|E(U | \langle X, \gamma \rangle)\|^2]
\]
\[
= E [\|E(U | F_\gamma(\langle X, \gamma \rangle))\|^2]
\]
\[
= E [(U, E\{U | F_\gamma(\langle X, \gamma \rangle)\})].
\]

(B) First note that \( A \subset \bigcap_{j \geq 1} A_j \) where
\[
A_j = \{ \gamma \in S^p : E(\langle U, \rho_j \rangle | \langle X, \gamma \rangle) = 0 \text{ a.s. } \}.
\]
Now, if \( P[E(U | X) = 0] < 1 \), then there exists \( j \geq 1 \) such that \( P[E(\langle U, \rho_j \rangle | X) = 0] < 1 \). For any arbitrarily fixed \( j \geq 1 \), Lemma 2.1 in Patilea, Saumard and Sanchez (2012) allows to deduce that there exists \( p_0 \geq 1 \) such that, for any \( p \geq p_0 \), \( A_j \) has Lebesgue measure zero on \( S^p \) and is not dense. Since \( A \) is included in any \( A_j \), the conclusion follows.

**Lemma 5.1** Let \( K \) be a density satisfying Assumption [K](a) and assume that \( h \to 0 \) and \( nh \to \infty \). Let
\[
S_{ni} = \frac{1}{(n-1)h} \sum_{1 \leq j \leq n, i \neq j} K \left( \frac{i - j}{nh} \right) \quad \text{and} \quad S_n = \frac{1}{n} \sum_{1 \leq i \leq n} S_{ni}.
\]
Then exists constants \( c_1, c_2 \) such that for sufficiently large \( n \)
\[
0 < c_1 \leq \min_{1 \leq i \leq n} S_{ni} \leq \max_{1 \leq i \leq n} S_{ni} \leq c_2 < \infty.
\]
Moreover, \( S_n \to 1 \).

**Proof.** Clearly that \( S_n - \tilde{S}_n \to 0 \) where
\[
\tilde{S}_n = \frac{1}{n^2 h} \sum_{1 \leq i, j \leq n} K \left( \frac{i - j}{nh} \right).
\]
If \([a]\) denote the integer part of any real number \( a \), we can write
\[
\tilde{S}_n = \int_{1/n}^{(n+1)/n} \int_{1/n}^{(n+1)/n} h^{-1} K \left( \frac{[ns] - [nt]}{nh} \right) \, ds dt
\]
\[
= \int_{1/n}^{(n+1)/n} \int_{1/n}^{1/h+1/nh-t/h} K \left( \frac{[nt + nzh] - [nt]}{nh} \right) \, dz dt \quad [z = (s-t)/h]
\]
\[
= \int_{1/n}^{(n+1)/n} \int_{1/nh-t/h}^{1/h+1/nh-t/h} K (z) \, dz dt + o(1)
\]
\[
= \int_{-1/nh}^{1/nh} \int_{1/nh-zh}^{1+1/nh-zh} dt K (z) \, dz + o(1) \quad [\text{Fubini}]
\]
\[
\to 1.
\]
where the order $o(1)$ of the reminder on the right-hand side of the third equality could be obtained as a consequence of the fact $K$ is symmetric and monotonic. Hence $S_n \to 1$. Similarly, we can write

\[
\tilde{S}_{ni} = \int_{1/n}^{(n+1)/n} h^{-1} K \left( \frac{i - \lfloor nt \rfloor}{nh} \right) \ dt
\]

\[
= \int_{(1-i)/nh}^{1/h+(1-i)/nh} K \left( \frac{i - \lfloor i + nh \rfloor}{nh} \right) \ dz \quad \quad \quad [z = (t - i/n)/h]
\]

\[
= \int_{(1-i)/nh}^{1/h+(1-i)/nh} K(z) \ dz + o(1).
\]

Deduce that

\[
\int_0^1 K(z)dz + \tilde{L}_{ni} \leq \tilde{S}_{ni} \leq \int_{\mathbb{R}} K(z)dz + \tilde{r}_{ni}
\]

where \( \max_{1 \leq i \leq n} \{ |\tilde{L}_{ni}| + |\tilde{r}_{ni}| \} = o(1) \). The result follows. \( \blacksquare \)

One of the ingredients we will use for the proof of Lemma \ref{lem:5.1} is a moment inequality for \( U \)-statistics presented in Lemma \ref{lem:5.2} below and due to Giné, Latała and Zinn (2000). To state the result we will use, let us introduce some notation. Let \( Z_1, \ldots, Z_n \) be independent random variables (not necessarily with the same distribution) taking values in a measurable space \((\mathcal{Z}, \mathcal{T})\). Let \( h_{i,j}(\cdot, \cdot), 1 \leq i, j \leq n \) be real-valued measurable functions on \( \mathcal{Z}^2 \) such that \( h_{i,j}(z_i, z_j) = h_{j,i}(z_j, z_i) \) and \( \mathbb{E}[h_{i,j}(z_i, Z_j)] = 0, \forall 1 \leq i, j \leq n, \forall z_i, z_j \). The functions \( h_{i,j} \) could be different for different values of \( n \). Define

\[
A_n = \max_{i,j} \| h_{i,j}(\cdot, \cdot) \|_{\infty}, \quad B_n^2 = \max_j \left\| \sum_i \mathbb{E}[h_{i,j}^2(Z_i, \cdot)] \right\|_{\infty}, \quad C_n^2 = \sum_{i,j} \mathbb{E}[h_{i,j}^2(Z_i, Z_j)],
\]

and

\[
D_n = \sup \left\{ \mathbb{E} \sum_{i,j} h_{i,j}(Z_i, Z_j)f_i(Z_i)g_j(Z_j) : \mathbb{E} \sum_i f_i^2(Z_i) \leq 1, \mathbb{E} \sum_j g_j^2(Z_j) \leq 1 \right\}.
\]

The following result is simplified version of Theorem 3.3 in Giné, Latała and Zinn (2000).

**Lemma 5.2** There exist an universal constant \( L < \infty \) (in particular, independent on \( n \) and the functions \( h_{i,j} \)) such that

\[
\mathbb{P} \left\{ \sum_{1 \leq i \neq j \leq n} h_{i}(Z_i; Z_j) \geq t \right\} \leq L \exp \left[ - \frac{1}{L} \min \left( \frac{t^2}{C_n^2}, \frac{t^{2/3}}{D_n}, \frac{t^{1/2}}{A_n^{1/2}} \right) \right], \quad \forall t > 0.
\]

Let \( \gamma \in \mathcal{S}^p \) and let \( x_1, \ldots, x_n \) be an arbitrary collection of non-random points in \( L^2[0,1] \). Consider \( \tilde{Z}_1, \ldots, \tilde{Z}_n \) independent random variables with values in \( L^2[0,1] \) such
that for each $1 \leq i \leq n$ the law of $\tilde{Z}_i$ is the conditional law of $U_i$ given $X_i = x_i$. We will apply Lemma 5.2 with $h_i, j \equiv 0$ and for $1 \leq i \neq j \leq n$

$$h_{i, j}(Z_i, Z_j) = \frac{\langle Z_i , Z_j \rangle}{n(n-1)hM^2} K_h \left( F_{\gamma,n}(\langle x_i, \gamma \rangle) - F_{\gamma,n}(\langle x_j, \gamma \rangle) \right),$$  

(5.1)

where $Z_i = \tilde{Z}_i 1_{\{ \parallel \tilde{Z}_i \parallel \leq M \}} - \mathbb{E}[\tilde{Z}_i 1_{\{ \parallel \tilde{Z}_i \parallel \leq M \}}], M > 0$ is some constant (that we will allow to increase with $n$). Here $F_{\gamma,n}$ is the empirical d.f. of the sample $\langle x_1, \gamma \rangle, \ldots, \langle x_n, \gamma \rangle$. The functions $h_{i, j}(\cdot, \cdot)$ vanish outside the rectangle $[-2M, 2M] \times [-2M, 2M]$. The following lemma provides upper bounds for the quantities $A_n$ to $D_n$ in this setup. The bounds are independent of the collection $x_1, \ldots, x_n \in L^2[0, 1]$, and of $p \geq 1$ and $\gamma \in S^p$.

**Lemma 5.3** Under the conditions of Lemma 5.1, for $h_{i, j}$ defined as in (5.1)

$$A_n = \frac{\parallel K \parallel_\infty}{n(n-1)h}, \quad B_n^2 \leq \frac{c}{n^3hM^2}, \quad C_n^2 \leq \frac{c}{n^2hM^2}, \quad D_n \leq \frac{c}{nM^2},$$

for some constant $c$ depending only on the upper bound of $\mathbb{E}(\parallel U \parallel^2 \mid X)$ and $\int K^2$.

**Proof.** The bound for $A_n$ is obvious. For $C_n^2$ note that

$$\mathbb{E}[h_{i, j}^2(Z_i, Z_j)] = \frac{M^4}{n^2(n-1)^2h} \mathbb{E} \left\{ \mathbb{E}[\langle Z_i , Z_j \rangle^2] h^{-1} K_h \left( F_{\gamma,n}(\langle x_i, \gamma \rangle) - F_{\gamma,n}(\langle x_j, \gamma \rangle) \right) \right\}.$$  

By Cauchy-Schwarz inequality and triangle inequality and recalling that $\tilde{Z}_i$ is distributed according to the conditional law of $U_i$ given $X_i = x_i,$

$$\mathbb{E} \left[ (Z_i, Z_j)^2 \right] \leq 16 \mathbb{E} \left[ \parallel \tilde{Z}_i \parallel^2 \right] \mathbb{E} \left[ \parallel \tilde{Z}_j \parallel^2 \right] \leq 16C^2,$$

for any constant $C$ that bounds from above $\mathbb{E}(\parallel U \parallel^2 \mid X)$, see Assumption 5(c). Finally, note that

$$\frac{1}{n(n-1)h} \sum_{1 \leq i \neq j \leq n} K_h \left( F_{\gamma,n}(\langle x_i, \gamma \rangle) - F_{\gamma,n}(\langle x_j, \gamma \rangle) \right) = \frac{1}{n(n-1)h} \sum_{1 \leq i \neq j \leq n} K \left( \frac{i-j}{nh} \right)$$

and apply the second part of Lemma 5.1 to derive the bound for $C_n^2$. To derive the bound for $B_n^2$ recall that $h_{i, j}(Z_j, z)$ vanishes for $|z| > 2M$, use again Cauchy-Schwarz inequality and triangle inequality and the first part of Lemma 5.1. For the bound of $D_n$, using Cauchy-Schwarz inequality and the independence of $Z_i$ and $Z_j$, we can write

$$\mathbb{E} \sum_{i, j} h_{i, j}(Z_i, Z_j) f_i(Z_i) g_j(Z_j) \leq \sum_{i, j} \frac{\mathbb{E}[\langle Z_i f_i(Z_i), Z_j g_j(Z_j) \rangle]}{n(n-1)hM^2} K_h \left( F_{\gamma,n}(\langle x_i, \gamma \rangle) - F_{\gamma,n}(\langle x_j, \gamma \rangle) \right)$$

$$\leq \sum_{i, j} \frac{16C^2 \mathbb{E}[f_i(Z_i)] \mathbb{E}[g_j(Z_j)]}{n(n-1)hM^2} K_h \left( F_{\gamma,n}(\langle x_i, \gamma \rangle) - F_{\gamma,n}(\langle x_j, \gamma \rangle) \right)$$

$$\leq \frac{16C^2}{M^2} \parallel K \parallel_2,$$

\footnote{Note that in particular the $\mathbb{E}[Z_i 1_{\{ \parallel Z_i \parallel \leq M \}}]$ coincide with the values $\mathbb{E}[U_i 1_{\{ \parallel U_i \parallel \leq M \}} \mid X_i = x_i]$.}
where $C$ is such that $\mathbb{E}(\|U\|^2 \mid X) \leq C$ and $\mathcal{K}$ is the matrix with elements

$$
\mathcal{K}_{ij} = K \left( \frac{(i - j)/nh}{n(n-1)h} \right), \quad i \neq j, \quad \text{and} \quad \mathcal{K}_{ii} = 0,
$$

and $\| |K| \|_2$ is the spectral norm of $\mathcal{K}$. By definition, $\| |K| \|_2 = \sup_{u \in \mathbb{R}^n, u \neq 0} \|Ku\|/\|u\|$ and $|u'Kw| \leq \| |K| \|_2 \|u\| \|w\|$ for any $u, w \in \mathbb{R}^n$. By Lemma 5.1 for any $u \in \mathbb{R}^n$,

$$
\|Ku\|^2 = \sum_{i=1}^{n} \left( \sum_{j=1, j \neq i}^{n} \frac{K_h \left( \frac{(i - j)/nh}{hn(n-1)} \right) u_j}{hn(n-1)} \right)^2 \\
\leq \sum_{i=1}^{n} \left( \sum_{j=1, j \neq i}^{n} \frac{K_h \left( \frac{(i - j)/nh}{hn(n-1)} \right)}{hn(n-1)} \right) \sum_{j=1, j \neq i}^{n} \frac{K_h \left( \frac{(i - j)/nh}{hn(n-1)} \right) u_j^2}{hn(n-1)} \\
\leq \|u\|^2 \left[ \max_{1 \leq i \leq n} \left( \sum_{j=1, j \neq i}^{n} \frac{K_h \left( \frac{(i - j)/nh}{hn(n-1)} \right)}{hn(n-1)} \right) \right]^2 \\
\leq cn^{-2}\|u\|^2,
$$

(5.2)

for some constant $c > 0$. The bound for $D_n$ follows immediately. ■

Another ingredient is an upper bound for the number of different possible orderings in the sample $\langle X_1, \gamma \rangle, \ldots, \langle X_n, \gamma \rangle$ when $\gamma$ belongs to the unit hypersphere in $\mathbb{R}^p$ (obviously the same number is obtained if $\gamma$ is allowed to belong to the whole space $\mathbb{R}^p$). Let $x_1, \ldots, x_n$ a collection of $n$ points in $\mathbb{R}^p$ and let $\pi$ be a permutation of the set of integers $\{1, 2, \ldots, n\}$. Following Cover (1967), we shall say that $\gamma \in S^p$ induces the ordering $\pi$ if

$$
\langle x_{\pi(1)}, \gamma \rangle < \langle x_{\pi(2)}, \gamma \rangle < \cdots < \langle x_{\pi(n)}, \gamma \rangle.
$$

Conversely, the ordering $\pi$ will be said to be linearly inducible if there exists such vector $\gamma$. The following result is due to Cover (1967).

**Lemma 5.4** There are precisely $q(n, p)$ linearly inducible orderings of $n$ points in general position in $\mathbb{R}^p$, where

$$
q(n, p) = 2 \sum_{k=0}^{p-1} S_{n,k} = 2 \left[ 1 + \sum_{2 \leq i \leq n-1} i + \sum_{2 \leq i < j \leq n-1} ij + \cdots \right] \quad (p \text{ terms}),
$$

where $S_{n,k}$ is the number of the $(n-2)!/(n-2-k)!k!$ possible products of numbers taken $k$ at a time without repetition from the set $\{2, 3, \ldots, n-1\}$

By Lemma 5.4 we obtain a simple upper bound for $q(n, p)$ when $n \geq 2p$, that is

$$
q(n, p) \leq 2[1 + n^2 + \cdots + n^p] \leq n^{p+1}.
$$

(5.3)
Proof of Lemma 3.1 Fix $M$ that depends on $n$ in a way that will be specified below. Let

$$Q_{M,n}(\gamma) = \frac{1}{n(n-1)} \sum_{1 \leq i \neq j \leq n} \langle U_{M,i}, U_{M,j} \rangle \frac{1}{h} K_h(F_{\gamma,n}(\langle X_i, \gamma \rangle) - F_{\gamma,n}(\langle X_j, \gamma \rangle)), \quad \gamma \in S^p,$$

where $U_{M,i} = U_i 1_{\|U_i\| \leq M} - \mathbb{E}[U_i 1_{\|U_i\| \leq M}]$. We can write

$$\mathbb{P}\left( \sup_{\gamma \in S^p} |Q_{M,n}(\gamma)| > \frac{tp \ln n}{nh^{1/2}} \right) = \mathbb{E}\left[ \mathbb{P}\left( \sup_{\gamma \in S^p} |Q_{M,n}(\gamma)| > \frac{tp \ln n}{nh^{1/2}} \mid X_1, \cdots, X_n \right) \right].$$

In view of Lemma 5.4, for any $n, p$, given $X_1, \cdots, X_n$ there exists a set $O_{np} \subset \mathbb{R}^p$ with at most $n^p$ elements, that depend on $X_1, \cdots, X_n$, such that

$$\sup_{\gamma \in S^p} |Q_{M,n}(\gamma)| = \sup_{\gamma \in O_{np}} |Q_{M,n}(\gamma)|.$$

Let $b_n = M^{-2}n^{-1}h^{-1/2}p \ln n$. By Lemmas 5.2 and 5.4 deduce that there exists an universal constant $L$ such that for any $t > 0$,

$$\mathbb{P}\left( \sup_{\gamma \in S^p} |Q_{M,n}(\gamma)| > \frac{tp \ln n}{nh^{1/2}} \mid X_1, \cdots, X_n \right) \leq \sum_{\gamma \in O_{np}} \mathbb{P}(|M^{-2}Q_{M,n}(\gamma)| > b_n \mid X_1, \cdots, X_n) \leq \max\{L, 1\} \exp\left( (p+1) \ln n - \frac{1}{L} \min\left( \frac{(tb_n)^2}{C_n^2}, \frac{tb_n}{D_n}, \frac{(tb_n)^{2/3}}{B_n^{2/3}}, \frac{(tb_n)^{1/2}}{A_n^{1/2}} \right) \right).$$

Now, take $M = n^{1/4-a}$ for some (small) $a > 0$ and notice that the exponential bound in the last display is independent of $X_1, \cdots, X_n$ and tends to zero for any $t$. Deduce that

$$\sup_{\gamma \in S^p} |Q_{M,n}(\gamma)| = O_p(n^{-1}h^{-1/2}p \ln n)$$

Next we show that $\sup_{\gamma \in S^p} |Q_n(\gamma) - Q_{M,n}(\gamma)| = o_p(n^{-1}h^{-1/2}p \ln n)$. Let

$$R_{1n}(\gamma) = \frac{1}{n(n-1)} \sum_{1 \leq i \neq j \leq n} \langle U_{M,i}, U_j - U_{M,j} \rangle \frac{1}{h} K_h(F_{\gamma,n}(\langle X_i, \gamma \rangle) - F_{\gamma,n}(\langle X_j, \gamma \rangle)), \quad \gamma \in S^p,$$

and $R_{2n}(\gamma) = Q_n(\gamma) - Q_{M,n}(\gamma) - 2R_{1n}(\gamma)$. We have,

$$\mathbb{E} \sup_{\gamma} |R_{1n}(\gamma)| \leq C h^{-1} \mathbb{E} \left( \|U_{M,i}\| \|U_j - U_{M,j}\| \right) \leq 2C h^{-1} \mathbb{E} \left( \|U_i\| \right) \mathbb{E} \left( \|U_j - U_{M,j}\| \right).$$

By Hölder inequality and Chebyshev inequality

$$\mathbb{E} \left( \|U_j - U_{M,j}\| \right) \leq 2 \mathbb{E}^{1/m} \left[ \|U_j\|^m \right] \mathbb{P}^{(m-1)/m} \left[ \|U_j\| > M \right] \leq 2 \mathbb{E} \left[ \|U_j\|^m \right] M^{1-m}.$$

Now, to deduce that $R_{1n}(\gamma)$ is uniformly negligible, it suffices to note that under Assumption K(b), for $m > 7$ and $a$ sufficiently small,

$$M^{1-m} = n^{(1-m)(1/4-a)} = o\left(n^{-1}h^{1/2}p \ln n \right).$$
Clearly, $\sup_\gamma |R_{2n}(\gamma)|$ is of smaller order than $\sup_\gamma |R_{1n}(\gamma)|$.

For the inverse of the variance estimator, for any $\gamma \in S^p$ let us define

$$\hat{\nu}^2_{N,n}(\gamma) = \frac{2}{n(n-1)h} \sum_{j \neq i} \langle U_i, U_j \rangle^2 1_{\{U_i, U_j \leq N\}} K_h^2 (F_{\gamma,n}(\langle X_i, \gamma \rangle) - F_{\gamma,n}(\langle X_j, \gamma \rangle)).$$

Using Hölder inequality, Chebyshev inequality and Cauchy-Schwarz inequality,

$$\mathbb{E} \sup_\gamma |\hat{\nu}^2_{N,n}(\gamma) - \tilde{\nu}^2_{N,n}(\gamma)| \leq C h^{-1} \mathbb{E} (\langle U_i, U_j \rangle^2 1_{\{U_i, U_j \leq N\}}) \leq h^{-1} \mathbb{E}^{1/s} [\langle U_i, U_j \rangle^{2s}] \mathbb{P}^{(s-1)/s} [\langle U_i, U_j \rangle^{2s} > N^s] \leq h^{-1} \mathbb{E}^2 [\|U_j\|^{2s}] N^{1-s}.$$

Take $s = 4$, $N = n^{1/4}$ and deduce that the right bound in the last display tends to zero. On the other hand, we apply Hoeffding (1963) inequality for $U$-statistics to control the deviations of $\tilde{\nu}^2_{N,n}(\gamma) - \mathbb{E}[\tilde{\nu}^2_{N,n}(\gamma) | X_1, \cdots, X_n]$ conditionally on $X_1, \cdots, X_n$. For any fixed $\gamma$ we have

$$\mathbb{P} \left( n^{1/2} h |\tilde{\nu}^2_{N,n}(\gamma) - \mathbb{E}[\tilde{\nu}^2_{N,n}(\gamma) | X_1, \cdots, X_n]| \geq t | X_1, \cdots, X_n \right) \leq 2 \exp \left\{ - \frac{[n/2] t^2}{2 \tau^2 + K^2(0) N / t^2} \right\}$$

where $\tau^2$ is the variance of a term in the sum defining $h\tilde{\nu}^2_{N,n}(\gamma) - \mathbb{E}[h\tilde{\nu}^2_{N,n}(\gamma) | X_1, \cdots, X_n]$. Take $t = n^{1/2-c} h$ for some small $c > 0$ and note that $\tau^2 \leq C$ for some constant independent of $\gamma$ and $h$. In the similar way we did for $Q_{M,n}(\gamma)$, applying Lemma 5.4, we obtain an exponential bound for the tail of $\tilde{\nu}^2_{N,n}(\gamma) - \mathbb{E}[\tilde{\nu}^2_{N,n}(\gamma) | X_1, \cdots, X_n]$ given $X_1, \cdots, X_n$, uniformly with respect to $\gamma$. This bound is independent of $X_1, \cdots, X_n$. Finally integrate out $X_1, \cdots, X_n$ and deduce that

$$\sup_\gamma |\tilde{\nu}^2_{N,n}(\gamma) - \mathbb{E}[\tilde{\nu}^2_{N,n}(\gamma) | X_1, \cdots, X_n]| = o_p(1).$$

It remains to note that Assumption D(c) and the first part of Lemma 5.1 guarantee that $\mathbb{E}[\tilde{\nu}^2_{N,n}(\gamma) | X_1, \cdots, X_n]$ stays away from zero. Gathering the results we conclude that $1/\tilde{\nu}^2_{n}(\gamma)$ is uniformly bounded in probability. Now the proof is complete. \hfill \blacksquare

**Proof of Theorem 3.3.** By Lemma 3.2, if suffices to prove the asymptotic normality of the test statistic $T_n$ defined with $\hat{\gamma} = \gamma^{(p)}_{0}$. The proof of this asymptotic normality is based on the Central Limit Theorem 5.1 of de Jong (1987). We will apply the result of de Jong conditionally given the values of the covariate sample. Let $x_1, \cdots, x_n$ be an arbitrary collection of non-random points in $L^2[0,1]$. Consider $\tilde{Z}_1, \cdots, \tilde{Z}_n$ independent random variables with values in $L^2[0,1]$ such that for each $i$ the law of $\tilde{Z}_i$ is the conditional law of $U_i$ given $X_i = x_i$. Let $F_{\gamma^{(p)}_0,n}(\cdot)$ be the empirical d.f. of the sample $\langle x_1, \gamma^{(p)}_0 \rangle, \cdots, \langle x_n, \gamma^{(p)}_0 \rangle$,

$$K_{h,ij}(\gamma^{(p)}_0) = K_h \left( F_{\gamma^{(p)}_0,n}(\langle x_i, \gamma^{(p)}_0 \rangle) - F_{\gamma^{(p)}_0,n}(\langle x_j, \gamma^{(p)}_0 \rangle) \right)$$

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and
\[ W_{ij} = \frac{1}{n(n-1)}(\tilde{Z}_i, \tilde{Z}_j) \frac{1}{h} K_{h,ij}(\gamma_0^{(p)}), \quad 1 \leq i \neq j \leq n, \quad W_{ii} = 0, \quad 1 \leq i \leq n. \]

Hence \( Q_n(\gamma_0^{(p)}) = \sum_{i,j} W_{ij} \) and \( \tilde{c}_n^2(\gamma_0^{(p)}) = 2n(n-1)h \sum_{i,j} W_{ij}^2 \). A crucial remark that is used several times in the following is that the elements of the matrix \((K_{h,ij}(\gamma_0^{(p)}))\) are the same as those of matrix \((K_h((i-j)/nh))\) up to permutations of lines and columns.

Following the notation of de Jong (1987), let
\[ \sigma_{ij}^2 = \mathbb{E}(W_{ij}^2) = \mathbb{E}[(U_i, U_j)^2 \mid X_i = x_i, X_j = x_j] \frac{K^2_{h,ij}(\gamma_0^{(p)})}{n^2(n-1)^2h^2} \]
and \( \sigma^2(n) = 2 \sum_{i \neq j} \sigma_{ij}^2 \). Since
\[ \mathbb{E}[(U_i, U_j)^2 \mid X_1, \ldots, X_n] = \mathbb{E}[(U_i, U_j)^2 \mid X_i, X_j] \leq \mathbb{E}[\|U_i\|^2 \mid X_i] \mathbb{E}[\|U_j\|^2 \mid X_j], \]
and \( \mathbb{E}[(U_i, U_j)^2 \mid X_i, X_j] \) is bounded away from zero by Assumption D-(c), deduce that there exist positive constants \( \underline{c} \) and \( \bar{c} \) such that
\[ \frac{\underline{c}}{n^4h^2} K^2_{h,ij}(\gamma_0^{(p)}) \leq \sigma_{ij}^2 \leq \frac{\bar{c}}{n^4h^2} K^2_{h,ij}(\gamma_0^{(p)}). \tag{5.4} \]

Apply Lemma 5.1 with \( K \) replaced by \( K^2 \) and deduce that
\[ \frac{\underline{c}}{n^3h} \leq \max_{1 \leq i \leq n} \sum_{1 \leq j \leq n, i \neq j} \sigma_{ij}^2 = \max_{1 \leq i \leq n} \sum_{1 \leq j \leq n, i \neq j} K^2_h((i-j)/nh) \leq \frac{c_2}{n^3h}, \]
for some constants \( c_1 \) and \( c_2 \). Moreover, there exist constants \( \underline{c}' \) and \( \bar{c}' \) such that
\[ \underline{c}' n^{-2}h^{-1} \leq \sigma(n)^2 \leq \bar{c}' n^{-2}h^{-1}. \]

It follows that
\[ \sigma(n)^{-2} \max_{1 \leq i \leq n} \sum_{j=1}^n \sigma_{ij}^2 = O(n^{-1}), \]
and thus Condition 1 in Theorem 5.1 of de Jong (1987) holds true as soon as \( \kappa(n) = o(n^{1/2}) \). For checking Condition 2 in Theorem 5.1 of de Jong (1987), let us use Hölder inequality with \( p = \nu/2 \) and \( q = \nu/(\nu - 2) \), with \( \nu \) given by Assumption D-(c)-(ii), and Markov inequality to get, for some constant \( C' \),
\[ \mathbb{E}[\sigma_{ij}^{-2} W_{ij}^2 1_{\{\sigma_{ij}^{-1} \mid W_{ij} \mid > \kappa(n)\}}] \leq \mathbb{E}^{2/\nu} [\sigma_{ij}^{-\nu} |W_{ij}|^\nu] \mathbb{P}^{(\nu-2)/\nu} [\sigma_{ij}^{-1} |W_{ij}| > \kappa(n)] \leq C\kappa(n)^{-(\nu-2)/\nu}. \]

That shows that Condition 2 of Theorem 5.1 of de Jong holds true with any \( \kappa(n) \) tending to infinity. Finally, let \( \mu_1, \ldots, \mu_n \) denote the eigenvalues of the matrix \((\sigma_{ij})\). To check
Condition 3 of de Jong, use the upper bound of $\sigma_{ij}$ in (5.4) to deduce that there exists a constant $C$ (independent on $n$ and $i$) such that

$$
\sum_{j=1,j \neq i}^{n} \sigma_{ij} \leq \frac{C}{n^{2}h} \sum_{j=1,j \neq i}^{n} K_{h,ij}(\gamma_{0}^{(p)}).
$$

Next, note that if $\Sigma$ denotes the $n \times n$ matrix with generic element $\sigma_{ij}$, following the lines of equation (5.2) and using equation (5.4), for any $u \in \mathbb{R}^{n}$,

$$
\|\Sigma u\|^{2} \leq \|u\|^{2} \left[ \max_{1 \leq i \leq n} \left( \sum_{j=1,j \neq i}^{n} \sigma_{ij} \right) \right]^{2}
\leq c_{1} \|u\|^{2} \left[ \max_{1 \leq i \leq n} \left( \sum_{j=1,j \neq i}^{n} \frac{K_{h,ij}((i-j)/nh)}{hn(n-1)} \right) \right]^{2}
\leq c_{2}n^{-2} \|u\|^{2},
$$

(5.5)

for some constants $c_{1}, c_{2} > 0$. Deduce that $\sigma_{n}^{-2} \max_{1 \leq i \leq n} \mu_{i}^{2} \leq \frac{hn^{2}}{c^{2}} \frac{1}{n^{2}} \to 0$,

and thus Condition 3 of de Jong (1987) holds true. To complete the proof of the asymptotic normality of the statistic $T_{n} = nh^{1/2}Q_{n}(\gamma_{0}^{(p)})/\tilde{\gamma}_{n}(\gamma_{0}^{(p)})$ given the covariate values, note that

$$
\sigma^{2}(n) = \mathbb{E}[Q_{n}^{2}(\gamma_{0}^{(p)}) \mid X_{1} = x_{1}, \cdots, X_{n} = x_{n}] = \frac{\mathbb{E}[^{\gamma_{n}}_{2}(\gamma_{0}^{(p)}) \mid X_{1} = x_{1}, \cdots, X_{n} = x_{n}]}{n(n-1)h}.
$$

Moreover, by direct standard calculations it can be shown that the variance of

$$
\frac{1}{n(n-1)} \sum_{1 \leq i \neq j \leq n} \langle \tilde{Z}_{i}, \tilde{Z}_{j} \rangle^2 \frac{1}{h} K_{h,ij}(\gamma_{0}^{(p)})
$$

is of rate $O(h^{-1}n^{-1}) = o(1)$. Deduce that

$$
\frac{\tilde{\gamma}_{n}^{2}(\gamma_{0}^{(p)})/n(n-1)h}{\sigma^{2}(n)} - 1 = o_{P}(1) \quad (5.6)
$$

given $X_{1} = x_{1}, \cdots, X_{n} = x_{n}$. The asymptotic normality of $T_{n}$ given $X_{1} = x_{1}, \cdots, X_{n} = x_{n}$ is a consequence of Theorem 5.1 of de Jong and equation (5.6). The proof is complete. \[\blacksquare\]

**Proof of Theorem 3.4.** The proof is based on inequality (3.4). Since $\mathbb{E}((U_{1}, U_{2})^{2} \mid X_{1}, X_{2}) \geq \sigma^{2} + r_{n}^{4}(\delta(X_{1}), \delta(X_{2}))^{2}$, clearly the variance estimate $\tilde{\gamma}_{n}^{2}(\gamma_{0})$ stays away from
zero for all $\tilde{\gamma}$. On the other hand, by Cauchy-Schwarz and the property of the spectral norm for matrices,

$$\tilde{c}_n^2(\tilde{\gamma}) \leq \frac{2n/(n-1)}{n^2h} \sum_{1 \leq i, j \leq n} \|\delta(X_i)\|^2 \|\delta(X_j)\|^2 K^2_h(F_{n,\tilde{\gamma}}(\langle X_i, \tilde{\gamma} \rangle)) - F_{n,\tilde{\gamma}}(\langle X_j, \tilde{\gamma} \rangle))$$

$$\leq \|\|K_2\|\|_2 \sum_{1 \leq i \leq n} \|\delta(X_i)\|^4,$$

where $K_2$ is the matrix with entries $n^{-2}h^{-1}K^2_h(F_{n,\tilde{\gamma}}(\langle X_i, \tilde{\gamma} \rangle)) - F_{n,\tilde{\gamma}}(\langle X_j, \tilde{\gamma} \rangle))$. By the arguments used in equation (5.5), $\|\|K_2\|\|_2 = O_\P(n^{-1})$. This together with the finite fourth order moment condition for $\delta(\cdot)$ imply that $\tilde{c}_n^2(\tilde{\gamma})$ is bounded in probability. Hence it suffices to look at the behavior of $Q_n(\tilde{\gamma})$. By Lemma 2.1-(B) there exists $p_0$ and $\tilde{\gamma} \in B_{p_0} \subset S_{p_0}$ ($p_0$ and $\tilde{\gamma}$ independent of $n$) such that $\mathbb{E}[\delta(X) | \langle X, \tilde{\gamma} \rangle] \neq 0$. Hereafter, $\tilde{\gamma}$ is supposed to have this property. Let $V_i = F_{\tilde{\gamma}}(\langle X_i, \tilde{\gamma} \rangle)$, so that $V_1, \ldots, V_n$ are independent uniform variables on $[0, 1]$. Next introduce $V_{ni} = F_{n,\tilde{\gamma}}(\langle X_i, \tilde{\gamma} \rangle)$ and

$$\Delta_n = \sup_{1 \leq i \leq n} |V_{ni} - V_i| \leq \sup_{t \in \mathbb{R}} |F_{n,\tilde{\gamma}}(t) - F_{\tilde{\gamma}}(t)|.$$

Note that for any $s \in \mathbb{R}$,

$$|e^{isV_{ni}} - e^{isV_i}| \leq |s||V_{ni} - V_i| \leq |s|\Delta_n,$$

and $\Delta_n = O_\P(n^{-1/2})$.

We can write

$$Q_n(\tilde{\gamma}) = \frac{1}{n(n-1)h} \sum_{i \neq j} \langle U_i^0, U_j^0 \rangle K_h(V_{ni} - V_{nj})$$

$$+ \frac{2r_n}{n(n-1)h} \sum_{i \neq j} \langle U_i^0, \delta(X_j) \rangle K_h(V_{ni} - V_{nj})$$

$$+ \frac{r^2_n}{n(n-1)h} \sum_{i \neq j} \langle \delta(X_i), \delta(X_j) \rangle K_h(V_{ni} - V_{nj})$$

$$=: Q_{0n}(\tilde{\gamma}) + 2r_nQ_{1n}(\tilde{\gamma}) + r^2_nQ_{2n}(\tilde{\gamma}).$$

Since $\tilde{\gamma}$ is fixed, $Q_{0n}(\tilde{\gamma}) = O_\P(n^{-1}h^{-1/2})$ (cf. proof of Theorem 3.3). Let

$$Q_{1n}^*(\tilde{\gamma}) = \frac{1}{n^2h} \sum_{1 \leq i, j \leq n} \langle U_i^0, \delta(X_j) \rangle K_h(V_i - V_j).$$

First we show that $Q_{1n}(\tilde{\gamma}) - Q_{1n}^*(\tilde{\gamma}) = o_\P(1)$. If $K$ satisfies a Lipschitz condition,

$$|Q_{1n}(\tilde{\gamma}) - Q_{1n}^*(\tilde{\gamma})| \leq \frac{C\Delta_n}{n^2h^2} \sum_{1 \leq i \neq j \leq n} \|U_i^0\| \|\delta(X_j)\| = \frac{C\Delta_n}{h^2} O_\P(1) = o_\P(1).$$

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Next, the $U-$statistic $Q^*_1(\gamma)$ can be decomposed into a degenerate $U-$statistic of order 2 with the rate $O_p(h^{-1}n^{-1}) = O_p(n^{-1/2})$ and the sum average of centered variables

$$\frac{1}{n} \sum_{1 \leq i \leq n} \langle U_i^0, \mathbb{E}[\delta(X_j)h^{-1}K_h(V_i - V_j) \mid V_i] \rangle.$$

Hence it suffice to bound the variance of the terms in the sum. We can write

$$v^2_n = \mathbb{E}\{\langle U_i^0, \mathbb{E}[\delta(X_j)h^{-1}K_h(V_i - V_j) \mid V_i] \rangle^2 \} \leq \mathbb{E}\{\|U_i^0\|^2 \mathbb{E}[\delta(X_j)h^{-1}K_h(V_i - V_j) \mid V_i] \|^2 \} \leq c\mathbb{E}\{\|\mathbb{E}[\delta(X_j)h^{-1}K_h(V_i - V_j) \mid V_i] \|^2 \},$$

for some constant $c > 0$ larger than $\mathbb{E}\{\|U_i^0\|^2 \mid X_i\}$. Next we show that the map $v \mapsto \mathbb{E}[\delta(X_j)h^{-1}K_h(v - V_j)]$ is squared integrable. Let $\delta(t, v) = \mathbb{E}[\delta(X_j)(t) \mid V_j = v]$ and note that $0 < \int_{[0,1] \times [0,1]} |\delta(t, v)|^2 dvdt < \infty$. Then using the Inverse Fourier Transform for $K$ we have for any $t$

$$\mathbb{E}[\delta(X_j)(t)h^{-1}K_h(v - V_j)] = \mathbb{E}\left[\delta(t, V_j) \int \exp\{is(v - V_j)\} \mathcal{F}[K](hs) ds\right] = \int_{\mathbb{R}} \exp\{isv\} \mathcal{F}[\delta(t, \cdot)](s) \mathcal{F}[K](hs) ds. \quad (5.8)$$

Take absolute value and deduce that

$$\int_{[0,1] \times [0,1]} \mathbb{E}^2[\delta(X_j)(t)h^{-1}K_h(v - V_j)] dvdt \leq \int_{[0,1] \times [0,1]} \left( \int_{\mathbb{R}} |\mathcal{F}[\delta(t, \cdot)](s)| ds \right)^2 dvdt \leq \int_{[0,1] \times [0,1]} \int_{\mathbb{R}} |\mathcal{F}[\delta(t, \cdot)](s)|^2 ds dvdt = \int_{[0,1] \times [0,1]} |\delta(t, v)|^2 dvdt.$$

Since the $V_j$’s are uniformly distributed, we can deduce that $v^2_n$ is bounded and thus $Q_{1n}(\gamma) = O_p(n^{-1/2})$. Now, let

$$Q_{2n}'(\gamma) = \frac{1}{n^2h} \sum_{1 \leq i, j \leq n} \langle \delta(X_i), \delta(X_j) \rangle K_h(V_{ni} - V_{nj}),$$

$$Q_{2n}''(\gamma) = \frac{1}{n^2h} \sum_{1 \leq i, j \leq n} \langle \delta(X_i), \delta(X_j) \rangle K_h(V_i - V_j),$$

$$Q_{2n}^*(\gamma) = \frac{1}{n^2h} \sum_{1 \leq i \neq j \leq n} \langle \delta(X_i), \delta(X_j) \rangle K_h(V_i - V_j).$$

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It is easy to check that
\[ Q_{2n}(\tilde{\gamma}) - \frac{n-1}{n} Q_{2n}(\tilde{\gamma}) = Q_{2n}'(\tilde{\gamma}) - \frac{n-1}{n} Q_{2n}^\star(\tilde{\gamma}) = \frac{K(0) - 1}{n^2h} \sum_{i=1}^{n} \|\delta(X_i)\|^2 = O_P(n^{-1}h^{-1}) = o_P(1). \]

Next we have to show that \( Q_{2n}(\tilde{\gamma}) - Q_{2n}^\star(\tilde{\gamma}) = o_P(1) \). If \( K \) satisfies a Lipschitz condition and \( nh^4 \to \infty \), by Cauchy-Schwarz inequality, for some constant \( C > 0 \)
\[
|Q_{2n}^\prime(\tilde{\gamma}) - Q_{2n}^\prime(\tilde{\gamma})| \leq \frac{C \Delta_n}{h^2} \left[ \frac{1}{n} \sum_{1 \leq i \leq n} \|\delta(X_i)\|^2 \right] = o_P(1).
\]

Conclude that \( Q_{2n}(\tilde{\gamma}) - Q_{2n}^\star(\tilde{\gamma}) = o_P(1) \), so that is suffices to investigate \( Q_{2n}^\star(\tilde{\gamma}) \). It is easy to show that the variance of \( Q_{2n}^\star(\tilde{\gamma}) \) tends to zero, so that it remains to show that the expectation of \( Q_{2n}^\star(\tilde{\gamma}) \) stay away from zero. From the representation (5.8) and repeated applications of Fubini’s theorem we get
\[
\mathbb{E}[Q_{2n}^\star(\tilde{\gamma})] = \mathbb{E} \left[ \langle \delta(X_i), \delta(X_j) \rangle h^{-1} K_h(V_i - V_j) \right]
= \mathbb{E}(\langle \delta(X_i), \mathbb{E}[\delta(X_j) h^{-1} K_h(V_i - V_j) | X_i] \rangle)
= \int_{[0,1]} \mathbb{E} \left( \delta(X_i)(t) \int_{\mathbb{R}} \exp\{isV_i\} \mathcal{F}[^\tilde{\gamma}(t, \cdot)](-s) \mathcal{F}[K](hs)ds \right) dt
= \int_{[0,1]} \int_{\mathbb{R}} \|\mathcal{F}[\delta(t, \cdot)](s)\|^2 \mathcal{F}[K](hs)ds dt.
\]

By Lebesgue dominated convergence theorem and Plancherel theorem, \( \mathbb{E}[Q_{2n}^\star(\tilde{\gamma})] \to \int_{[0,1]} \int_{\mathbb{R}} \|\tilde{\gamma}(t, v)\|^2 dv dt \).

Deduce that \( \mathbb{P}[c^{-1} \leq Q_{2n}(\tilde{\gamma}) \leq c] \to 1 \) for some constant \( c > 0 \). Gathering the results conclude that for any \( C > 0 \), \( \mathbb{P}[T_n \geq C] \to 1 \).
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