Optimal weighted nearest neighbour classifiers

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Abstract

We derive an asymptotic expansion for the excess risk (regret) of a weighted nearest-neighbour classifier. This allows us to find the asymptotically optimal vector of non-negative weights, which has a rather simple form. We show that the ratio of the regret of this classifier to that of an unweighted $k$-nearest neighbour classifier depends asymptotically only on the dimension $d$ of the feature vectors, and not on the underlying populations. The improvement is greatest when $d = 4$, but thereafter decreases as $d \to \infty$. The popular bagged nearest neighbour classifier can also be regarded as a weighted nearest neighbour classifier, and we show that its corresponding weights are somewhat suboptimal when $d$ is small (in particular, worse than those of the unweighted $k$-nearest neighbour classifier when $d = 1$), but are close to optimal when $d$ is large. Finally, we argue that improvements in the rate of convergence are possible under stronger smoothness assumptions, provided we allow negative weights.

Key words: Bagging, classification, nearest neighbours, weighted nearest neighbour classifiers.

1 Introduction

Supervised classification, also known as pattern recognition, is a fundamental problem in Statistics, as it represents an abstraction of the decision-making problem faced by many applied practitioners. Examples include a doctor making a medical diagnosis, a handwriting expert performing an authorship analysis, or an email filter deciding whether or not a message is genuine.

Classifiers based on nearest neighbours are perhaps the simplest and most intuitively appealing of all nonparametric classifiers. The $k$-nearest neighbour classifier was originally studied in the seminal works of Fix and Hodges (1951) (later republished as Fix and Hodges (1989))
and Cover and Hart (1967), but it retains its popularity today. Surprisingly, it is only recently that detailed understanding of the nature of the error probabilities has emerged (Hall et al., 2008).

Arguably the most obvious defect with the \( k \)-nearest neighbour classifier is that it places equal weight on the class labels of each of the \( k \) nearest neighbours to the point \( x \) being classified. Intuitively, one would expect improvements in terms of the misclassification rate to be possible by putting decreasing weights on the class labels of the successively more distant neighbours.

The first purpose of this paper is to describe the asymptotic structure of the difference between the misclassification rate (risk) of a weighted nearest neighbour classifier and that of the optimal Bayes classifier for classification problems with feature vectors in \( \mathbb{R}^d \). Theorem 1 in Section 2 below shows that, subject to certain regularity conditions on the underlying distributions of each class and the weights, this excess risk (or regret) asymptotically decomposes as a sum of two dominant terms, one representing bias and the other representing variance. For simplicity of exposition, we will deal initially with binary classification problems, though we also indicate the appropriate extension to general multicategory problems.

Our second contribution, following on from the first, is to derive the vector of non-negative weights that is asymptotically optimal in the sense of minimising the misclassification rate (cf. Theorem 2). In fact this asymptotically optimal weight vector has a relatively simple form: let \( n \) denote the sample size and let \( w_{ni} \) denote the weight assigned to the \( i \)th nearest neighbour (normalised so that \( \sum_{i=1}^{n} w_{ni} = 1 \)). Then the optimal choice is to set \( k^* = \left\lfloor B^* n^{4/(d+4)} \right\rfloor \) (an explicit expression for \( B^* \) is given in (2.4) below) and then let

\[
 w_{ni}^* = \begin{cases} 
 1 & \text{for } i = 1, \ldots, k^* \\
 \frac{1}{k^*} \left[ 1 + \frac{d}{2} - \frac{d}{2(k^*)^{d/2}} \left(i^{1+2/d} - (i-1)^{1+2/d}\right) \right] & \text{for } i = k^* + 1, \ldots, n. 
\end{cases}
\]

Thus, in the asymptotically optimal weighting scheme, only a proportion \( O(n^{-d/(d+4)}) \) of the weights are positive. The maximal weight is almost \( (1 + d/2) \) times the average positive weight, and the discrete distribution on \( \{1, \ldots, n\} \) defined by the asymptotically optimal weights decreases in a concave fashion when \( d = 1 \), in a linear fashion when \( d = 2 \) and in a convex fashion when \( d \geq 3 \); see Figure 1. When \( d \) is large, about \( 1/e \) of the weights are above the average positive weight.

Another consequence of Theorem 2 is that \( k^* \) is bigger by a factor of \( \left( \frac{2(d+4)}{d+2} \right)^{d/(d+4)} \) than the asymptotically optimal choice of \( k \) for traditional, unweighted \( k \)-nearest neighbour classification. It is notable that this factor, which is around 1.27 when \( d = 1 \) and increases towards 2 for large \( d \), does not depend on the underlying populations. This means that there is a natural correspondence between any unweighted \( k \)-nearest neighbour classifier and one of optimally weighted form, obtained by multiplying \( k \) by this dimension-dependent factor to obtain the number \( k' \) of positive weights for the weighted classifier, and then using the weights given in (1.1) with \( k' \) replacing \( k^* \).

In Corollary 3 we describe the asymptotic improvement in the excess risk that is attainable using the procedure described in the previous paragraph. Since the rate of convergence to zero

\[1\]For instance, as a crude measure, over two-thirds of the nearly 1500 citations of the Cover and Hart (1967) paper have occurred in the last ten years, according to the ISI Web of Knowledge.
Figure 1: Optimal weight profiles at different dimensions. Here, $k^* = 100$, and the figure displays the positive weights in (1.1), scaled to have the same weight on the nearest neighbour at each dimension.

of the excess risk is $O(n^{-4/(d+4)})$ in both cases, the improvement is in the leading constant, and again it is notable that the asymptotic improvement does not depend on the underlying populations. The improvement is relatively modest, which goes some way to explaining the continued popularity of the (unweighted) $k$-nearest neighbour classifier. Nevertheless, for $d \leq 15$, the improvement in regret is at least 5%, though it is negligible as $d \to \infty$; the greatest improvement occurs when $d = 4$, and here it is just over 8%. See Figure 2.

Another popular way of improving the performance of a classifier is by bagging (Breiman, 1996, 1999). Short for ‘bootstrap aggregating’, bagging involves combining the results of many empirically simulated predictions. Empirical analyses, e.g. Steele (2009), have reported that bagging can result in improvements over unweighted $k$-nearest neighbour classification. Moreover, as explained by Biau, Cérou and Guyader (2010), understanding the properties of the bagged nearest neighbour classifier is also of interest because they provide insight into random forests (Breiman, 2001). Random forest algorithms have been some of the most successful ensemble methods for regression and classification problems, but their theoretical properties remain relatively poorly understood. When bagging the nearest neighbour classifier, we can draw resamples from the data either with- or without-replacement. We treat the ‘infinite simulation’ case, where both versions take the form of a weighted nearest neighbour classifier.
with weights decaying approximately exponentially on successively more distant observations from the point being classified [Hall and Samworth, 2005; Biau, Cérou and Guyader, 2010]. The crucial choice is that of the resample size, or equivalently the sampling fraction, i.e. the ratio of the resample size to the original sample size. In Section 3 we describe the asymptotically optimal resample fraction (showing in particular that it is the same for both with- and without-replacement sampling) and compare its regret with those of the weighted and unweighted $k$-nearest neighbour classifiers.

Finally, in Section 4, we consider the problem of choosing optimal weights without the restriction that they should be non-negative. The situation here is somewhat analogous to the use of higher order kernels for classifiers based on kernel density estimates of each of the population densities. In particular, subject to additional smoothness assumptions on the population densities, we find that powers of $n$ arbitrarily close to the ‘parametric rate’ of $O(n^{-1})$ for the excess risk are attainable. All proofs are deferred to the Appendix.

Classification has been the subject of several book-length treatments, including [Hand (1981), Devroye, Györfi and Lugosi (1996) and Gordon (1999)]. In particular, classifiers based on nearest neighbours form a central theme of Devroye, Györfi and Lugosi (1996). The review paper by Boucheron, Bousquet and Lugosi (2005) contains 243 references and provides a thor-
ough survey of the classification literature up to 2005. More recently, Audibert and Tsybakov (2007) have discussed the relative merits of plug-in classifiers (a family to which weighted nearest neighbour classifiers belong) and classifiers based on empirical risk minimisation, such as support vector machines (Cortes and Vapnik, 1995; Blanchard, Bousquet and Massart, 2008; Steinwart and Christmann, 2008).

Weighted nearest neighbour classifiers were first studied by Royall (1966); see also Bailey and Jain (1978). Stone (1977) proved that if \( \max_{1\leq i\leq n} w_{ni} \to 0 \) as \( n \to \infty \) and \( \sum_{i=1}^{k} w_{ni} \to 1 \) for some \( k = k_n \) with \( k/n \to 0 \) as \( n \to \infty \), then risk of the weighted nearest neighbour classifier converges to the risk of the Bayes classifier; see also Devroye, Gyorfi and Lugosi (1996, p.179). As mentioned above, this work attempts to study the difference between these risks more closely. Weighted nearest neighbour classifiers are also related to classifiers based on kernel estimates of each of the class densities; see for example the review by Raudys and Young (2004), as well as Hall and Kang (2005). The \( O(n^{-4/(d+4)}) \) rates of convergence obtained in this paper for non-negative weights are the same as those obtained by Hall and Kang (2005) under similar twice-differentiable conditions with second-order kernel estimators of the class densities. Marron (1983) proved that in a certain sense this is the minimax optimal rate, though his assumptions and context are slightly different from what is studied here. Further related work includes the literature on highest density region or level set estimation (Polonik, 1995; Rigollet and Vert, 2009; Samworth and Wand, 2010).

Hall and Samworth (2005) and Biau and Devroye (2010) proved an analogous result for the bagged nearest neighbour classifier to the Stone (1977) result described in the previous paragraph. More precisely, if the resample size \( m = m_n \) used for the bagging diverges to infinity, and \( m/n \to 0 \) as \( n \to \infty \), then the risk of the bagged nearest neighbour classifier converges to the Bayes risk. Note that this result does not depend on whether the resamples are taken with or without replacement from the training data. Biau, Cérou and Guyader (2010) have recently proved a striking rate of convergence result for the bagged nearest neighbour estimate; this is described in greater detail in Section 3.

2 Main results

Let \((X,Y), (X_1, Y_1), (X_2, Y_2), \ldots\) be independent and identically distributed pairs taking values in \( \mathbb{R}^d \times \{1, 2\} \). We suppose that \( \mathbb{P}(Y = 1) = \pi = 1 - \mathbb{P}(Y = 2) \) for some \( \pi \in (0, 1) \) and that \( (X|Y = r) \sim P_r \) for \( r = 1, 2 \), where \( P_r \) is a probability measure on \( \mathbb{R}^d \). We write \( \hat{P} = \pi P_1 + (1 - \pi) P_2 \) for the marginal distribution of \( X \) and let \( \eta(x) = \mathbb{P}(Y = 1|X = x) \) denote the corresponding regression function.

A classifier \( C \) is a Borel measurable function from \( \mathbb{R}^d \) to \( \{1, 2\} \), with the interpretation that the point \( x \in \mathbb{R}^d \) is classified as belonging to class \( C(x) \). The misclassification rate, or risk of \( C \) over a Borel measurable set \( \mathcal{R} \subseteq \mathbb{R}^d \) is defined to be

\[
R_{\mathcal{R}}(C) = \mathbb{P}\left[\{C(X) \neq Y\} \mathbb{1}_{\{X \in \mathcal{R}\}}\right].
\]
The classifier which minimises the risk over $\mathcal{R}$ is the Bayes classifier, given by

$$C_{\text{Bayes}}(x) = \begin{cases} 1 & \text{if } \eta(x) \geq 1/2 \\ 2 & \text{otherwise.} \end{cases}$$

Its risk is

$$R_\mathcal{R}(C_{\text{Bayes}}) = \int_\mathcal{R} \min\{\eta(x), 1 - \eta(x)\} \, dP(x).$$

For each $n \in \mathbb{N}$, let $w_n = (w_{ni})_{i=1}^n$ denote a vector of weights, normalised so that $\sum_{i=1}^n w_{ni} = 1$. Fix $x \in \mathcal{R}$ and an arbitrary norm $\| \cdot \|$ on $\mathbb{R}^d$, and let $(X_1, Y_1), \ldots, (X_n, Y_n)$ denote a permutation of the training sample $\mathcal{D}_n = \{(X_1, Y_1), \ldots, (X_n, Y_n)\}$ such that $\|X_1 - x\| \leq \ldots \leq \|X_n - x\|$. We define the weighted nearest neighbour classifier to be

$$\hat{C}_{\text{wnn}}^n(x) = \begin{cases} 1 & \text{if } \sum_{i=1}^n w_{ni} \mathbb{1}_{\{Y_i = 1\}} \geq 1/2 \\ 2 & \text{otherwise.} \end{cases}$$

We also write $\hat{C}_{\text{wnn}}^{n, w_n}$ where it is necessary to emphasise the weight vector, for example when comparing different weighted nearest neighbour classifiers. Our initial goal is to study the asymptotic behaviour of

$$R_\mathcal{R}(\hat{C}_{\text{wnn}}^n) = \mathbb{P}\left[\{\hat{C}_{\text{wnn}}^n(X) \neq Y\} \mathbb{1}_{\{X \in \mathcal{R}\}}\right],$$

where the probability is taken over the joint distribution of $(X, Y)$ and $\mathcal{D}_n$.

It will be convenient to define a little notation: for a smooth function $g : \mathbb{R}^d \to \mathbb{R}$, we write $\hat{g}(x)$ for its derivative at $x$, and $g_j(x)$ for its $j$th partial derivative at $x$. Analogously, we write $\hat{g}(x)$ for the second derivative of $g$ at $x$, and $g_{jk}(x)$ for the $(j, k)$th element of the corresponding Hessian matrix at $x$. We let $B_\delta(x) = \{y \in \mathbb{R}^d : \|y - x\| \leq \delta\}$ denote the closed ball of radius $\delta$ centered at $x$ in the norm $\| \cdot \|$, and let $a_d$ denote the $d$-dimensional Lebesgue measure of the unit ball $B_1(x)$. We will make use of the following assumptions for our theoretical results:

(A.1) The set $\mathcal{R} \subseteq \mathbb{R}^d$ is a compact $d$-dimensional manifold with boundary $\partial \mathcal{R}$.

(A.2) The set $\mathcal{S} = \{x \in \mathcal{R} : \eta(x) = 1/2\}$ is non-empty. There exists an open subset $U_0$ of $\mathbb{R}^d$ that contains $\mathcal{S}$ and such that the following properties hold: firstly, $|\eta(x) - 1/2|$ is bounded away from zero for $x \in U \setminus U_0$, where $U$ is an open set containing $\mathcal{R}$; secondly the restrictions of $P_1$ and $P_2$ to $U_0$ are absolutely continuous with respect to Lebesgue measure, with twice continuously differentiable Radon–Nikodym derivatives $f_1$ and $f_2$ respectively.

(A.3) There exists $\rho > 0$ such that $\int_{\mathbb{R}^d} \|x\|^\rho \, dP(x) < \infty$. Moreover, for sufficiently small $\delta > 0$, the ratio $P(B_\delta(x))/(a_d\delta^d)$ is bounded away from zero, uniformly for $x \in \mathcal{R}$.

(A.4) For all $x \in \mathcal{S}$, we have $\hat{\eta}(x) \neq 0$, and for all $x \in \mathcal{S} \cap \partial \mathcal{R}$, we have $\partial \eta(x) \neq 0$, where $\partial \eta$ denotes the restriction of $\eta$ to $\partial \mathcal{R}$. 

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The introduction of the compact set $\mathcal{R}$ fineses the problem of performing classification in the tails of the feature vector distributions. See for example Hall and Kang (2005, Section 3) for further discussion of this point and related results, as well as Chanda and Ruymgaart (1989), Mammen and Tsybakov (1999) and Audibert and Tsybakov (2007) impose similar compactness assumptions for their results. The set $\mathcal{R}$ may be arbitrarily large, though the larger it is, the stronger are the requirements in (A.2). Although as stated, the assumptions on $\mathcal{R}$ are quite general, little is lost by thinking of $\mathcal{R}$ as a large closed Euclidean ball. Its role in the asymptotic expansion of Theorem 2 below is that it is involved in the definition of the set $\mathcal{S}$, which represents the decision boundary of the Bayes classifier. We will see that the behaviour of $f_1$ and $f_2$ on the set $\mathcal{S}$ is crucial for determining the asymptotic behaviour of weighted nearest neighbour classifiers.

The second part of (A.3) asks that the ratio of the $\bar{P}$-measure of small balls to the corresponding $d$-dimensional Lebesgue measure is bounded away from zero. This requirement is satisfied, for instance, if $P_1$ and $P_2$ are absolutely continuous with respect to Lebesgue measure, with Radon–Nikodym derivatives that are bounded away from zero on the open set $U$.

The assumption in (A.4) that $\dot{\eta}(x) \neq 0$ for $x \in \mathcal{S}$ asks that $f_1$ and $f_2$, weighted by the respective prior probabilities of each class, should cut at a non-zero angle along $\mathcal{S}$. In the language of differential topology, this means that $1/2$ is a regular value of the function $\eta$, and the second part of (A.4) asks for $1/2$ to be a regular value of the restriction of $\eta$ to $\partial \mathcal{R}$. Together, these two requirements ensure that $\mathcal{S}$ is a $(d-1)$-dimensional submanifold with boundary of $\mathbb{R}^d$, and the boundary of $\mathcal{S}$ is $\{x \in \partial \mathcal{R} : \eta(x) = 1/2\}$ (Guillemin and Pollack, 1974, p.60).

The requirement in (A.4) that $\dot{\eta}(x) \neq 0$ for $x \in \mathcal{S}$ is related to the well-known margin condition of, e.g. Mammen and Tsybakov (1999) and Tsybakov (2004); when it holds (and in the presence of the other conditions), there exist $c,C > 0$ such that

$$ce \leq \mathbb{P}(|\eta(X) - 1/2| \leq \epsilon \cap X \in \mathcal{R}) \leq C \epsilon$$

for sufficiently small $\epsilon > 0$; see Tsybakov (2004, Proposition 1). A proof of this fact, which uses Weyl’s tube formula (Gray, 2004), is given after the proof of Theorem 1 in the Appendix. In this sense, we work in the setting of a margin condition with the power parameter equal to 1.

We now introduce some notation needed for Theorem 1 below. For $\beta > 0$, let $W_{n,\beta}$ denote the set of all sequences of non-negative deterministic weight vectors $w_n = (w_{ni})_{i=1}^n$ satisfying

- $\sum_{i=1}^n w_{ni}^2 \leq n^{-\beta}$;
- $n^{-4/d}(\sum_{i=1}^n \alpha_i w_{ni})^2 \leq n^{-\beta}$, where $\alpha_i = i^{1+2/d} - (i-1)^{1+2/d}$; note that this latter expression appears in (1.1);
- $n^{2/d} \sum_{i=k_2+1}^n w_{ni}/\sum_{i=1}^n \alpha_i w_{ni} \leq 1/\log n$, where $k_2 = \lfloor n^{1-\beta} \rfloor$;
- $\sum_{i=k_2+1}^n w_{ni}^2/\sum_{i=1}^n w_{ni}^2 \leq 1/\log n$;
- $\sum_{i=1}^n w_{ni}^3/\left(\sum_{i=1}^n w_{ni}^2\right)^{3/2} \leq 1/\log n$. 


Observe that $W_{n,\beta_1} \supset W_{n,\beta_2}$ for $\beta_1 < \beta_2$. The first and last conditions ensure that the weights are not too concentrated on a small number of points; the second amounts to a mild moment condition on the probability distribution on $\{1, \ldots, n\}$ defined by the weights. The next two conditions ensure that not too much weight (or squared weight in the case of the latter condition) is assigned to observations that are too far from the point being classified. Although there are many requirements on the weight vectors, they are rather mild conditions when $\beta$ is small, as can be seen by considering the limiting case $\beta = 0$. For instance, for the unweighted $k$-nearest neighbour classifier with weights $w_n = (w_{ni})_{i=1}^n$ given by $w_{ni} = k^{-1}1_{\{i \leq k\}}$, we have that $w_n \in W_{n,\beta}$ for small $\beta > 0$ provided that $\max(n^\beta, \log^2 n) \leq k \leq \min(n^{(1-\beta d/4)}, n^{1-\beta})$. Thus for the vector of $k$-nearest neighbour weights to belong to $W_{n,\beta}$ for all large $n$, it is necessary that the usual conditions $k \to \infty$ and $k/n \to 0$ for consistency are satisfied, and these conditions are almost sufficient when $\beta > 0$ is small. The situation is similar for the bagged nearest neighbour classifier – see Section 3 below.

The fact that the weights are assumed to be deterministic means that they depend only on the ordering of the distances, not the raw distances themselves (as would be the case for a classifier based on kernel density estimates of the population densities). Such classifiers are not necessarily straightforward to implement, however: Hall and Kang (2005) showed that even in the simple situation where $d = 1$ and $\pi f_1$ and $(1 - \pi)f_2$ cross at a single point $x_0$, the optimal order of the bandwidth for the kernel depends on the sign of $\hat{f}_1(x_0)\hat{f}_2(x_0)$.

Continuing with our notational definitions, let $\bar{f} = \pi f_1 + (1 - \pi)f_2$, and let

$$a(x) = \frac{\dot{\eta}(x)^T \dot{\hat{f}}(x) + \frac{1}{2} \Delta \eta(x) \bar{f}(x)}{(d+2) a_d^{2/d} \bar{f}(x)^{1+2/d}},$$

(2.2)

where $\Delta \eta(x) = \sum_{j=1}^d \eta_{jj}(x)$ denotes the Laplacian of $\eta$ at $x$. Define

$$B_1 = \int_S \frac{\bar{f}(x_0)}{4\|\dot{\eta}(x_0)\|} dVol^{d-1}(x_0) \quad \text{and} \quad B_2 = \int_S \frac{\bar{f}(x_0)}{\|\dot{\eta}(x_0)\|} a(x_0)^2 dVol^{d-1}(x_0),$$

(2.3)

where $Vol^{d-1}$ denotes the natural $(d-1)$-dimensional volume measure that $S$ inherits as a subset of $\mathbb{R}^d$. Note that $B_1 > 0$, and $B_2 \geq 0$, with equality if and only if $a$ is identically zero on $S$. Although the definitions of $B_1$ and $B_2$ are complicated, we will see after the statement of Theorem 1 below that they are comprised of terms that have natural interpretations.

**Theorem 1.** Assume (A.1), (A.2), (A.3) and (A.4). Then for each $\beta > 0$,

$$R_R(\hat{C}_n^{\text{wann}}) - R_R(C^{\text{Bayes}}) = \gamma_n(w_n)\{1 + o(1)\},$$

as $n \to \infty$, uniformly for $w_n \in W_{n,\beta}$, where

$$\gamma_n(w_n) = B_1 \sum_{i=1}^n w_{ni}^2 + B_2 \left(\sum_{i=1}^n \frac{\alpha_{ii}^2 w_{ii}}{n^{2/d}}\right)^2.$$
Moreover, we can see from the expression for $B_{\text{reg}}$ that the contribution to the regret will tend to be large in the following three situations: firstly, when $f(\cdot)$ is large on $S$; secondly when the Vol$^{d-1}$ measure of $S$ is large; and thirdly when $||\hat{\eta}(\cdot)||$ is small on $S$. In the first two of these situations, the probability is relatively high that a point to be classified will be close to the Bayes decision boundary $S$, where classification is difficult. In the latter case, the regression function $\eta$ moves away from 1/2 only slowly as we move away from $S$, meaning that there is a relatively large region of points near $S$ where classification is difficult. From the expression for $B_{\text{reg}}$ in (2.3), we see that the dominant squared bias term is also large in these situations, and also when $a(\cdot)^2$ is large on $S$. From the proof of Theorem 1, it is apparent that $a(x)\sum_{i=1}^{n} \frac{a(w_{ni})}{n^{d/2}}$ is the dominant bias term for $S_n(x) = \sum_{i=1}^{n} w_{ni} \mathbb{1}_{\{Y_i=1\}}$ as an estimator of $\eta(x)$. Indeed, by a Taylor expansion,

$$\mathbb{E}\{S_n(x)\} - \eta(x) = \sum_{i=1}^{n} w_{ni} \mathbb{E}\eta(X_i) - \eta(x)$$

$$\approx \sum_{i=1}^{n} w_{ni} \mathbb{E}\{(X_i - x)^T \hat{\eta}(x)\} + \frac{1}{2} \sum_{i=1}^{n} w_{ni} \mathbb{E}\{(X_i - x)^T \hat{\eta}(x)(X_i - x)\}.$$ 

The two summands in the definition of $a(x)$ represent asymptotic approximations to the respective summands in this approximation.

Consider now problem of optimising the choice of weight vectors. Let

$$k^* = \left[ \frac{d(d+4)}{2(d+2)} \right]^{d/(d+4)} \left( \frac{B_1}{B_2} \right)^{d/(d+4)} n^{4/(d+4)},$$

(2.4)

and then define the weights $w_{ni}^* = (w_{ni}^*)_i$ as in (1.1). The first part of Theorem 2 below can be regarded as saying that the weights $w_{ni}^*$ are asymptotically optimal.

**Theorem 2.** Assume (A.1)–(A.4) and assume also that $B_2 > 0$. For any $\beta > 0$ and any sequence $w_n = (w_{ni})_{i=1}^{n} \in W_{n,\beta}$, we have

$$\liminf_{n \to \infty} \frac{R_R(\hat{C}_{\text{wnn}}_{n,w_n}) - R_R(C_{\text{Bayes}})}{R_R(\hat{C}_{\text{wnn}}_{n,w_n}) - R_R(C_{\text{Bayes}})} \geq 1.$$ 

(2.5)

Moreover, the ratio in (2.3) above converges to 1 if and only if both $\sum_{i=1}^{n} w_{ni}^2 / \sum_{i=1}^{n} (w_{ni}^*)^2 \to 1$ and $\sum_{i=1}^{n} \alpha_i w_{ni} / \sum_{i=1}^{n} \alpha_i w_{ni}^* \to 1$. Equivalently, this occurs if and only if both

$$n^{4/(d+4)} \sum_{i=1}^{n} \left\{ w_{ni}^2 - (w_{ni}^*)^2 \right\} \to 0 \quad \text{and} \quad n^{-\frac{d}{4(d+4)}} \sum_{i=1}^{n} \alpha_i (w_{ni} - w_{ni}^*) \to 0.$$ 

(2.6)

Finally,

\[
n^{4/(d+4)} \left\{ R_\mathcal{R} \left( \hat{\omega}_{n,w}^{\text{wnn}} \right) - R_\mathcal{R}(C^{\text{Bayes}}) \right\} \to \frac{(d + 2) 2d + 4}{24/(d+4)} \left( \frac{d + 4}{d} \right)^{d/(d+4)} B_1^{4/(d+4)} B_2^{d/(d+4)}. \tag{2.7}
\]

Now write \( \hat{C}_{n,k}^{\text{wnn}} \) for the traditional, unweighted \( k \)-nearest neighbour classifier (or equivalently, the weighted nearest neighbour classifier with \( w_i = 1/k \) for \( i = 1, \ldots, k \) and \( w_i = 0 \) otherwise). Another consequence of Theorem 1 is that, provided \((A.1)-(A.4)\) hold and \( B_2 > 0 \), the quantity \( k^* \) defined in (2.4) is larger by a factor of \( \left( \frac{2}{d+2} \right)^{d/(d+4)} \) (up to an unimportant rounding error) than the asymptotically optimal choice of \( k^{\text{opt}} \) for \( \hat{C}_{n,k}^{\text{wnn}} \); see also [Hall et al. (2008)]. We can therefore compare the performance of \( \hat{C}_{n,k,\text{opt}}^{\text{wnn}} \) with that of \( \hat{C}_{n,w}^{\text{wnn}} \).

**Corollary 3.** Assume \((A.1)-(A.4)\) and assume also that \( B_2 > 0 \). Then

\[
\frac{R_\mathcal{R} \left( \hat{C}_{n,w}^{\text{wnn}} \right) - R_\mathcal{R}(C^{\text{Bayes}})}{R_\mathcal{R}(\hat{C}_{n,k,\text{opt}}^{\text{wnn}}) - R_\mathcal{R}(C^{\text{Bayes}})} \to \frac{1}{4^d(d+4)} \left( \frac{2d + 4}{d + 4} \right)^{(2d+4)/(d+4)} \tag{2.8}
\]

as \( n \to \infty \).

Since the limit in (2.8) does not depend on the underlying populations, we can plot it as a function of \( d \); cf. Figure 2. In fact, Corollary 3 suggests a natural correspondence between any unweighted \( k \)-nearest neighbour classifier \( \hat{C}_{n,k}^{\text{wnn}} \) and the weighted nearest neighbour classifier which we denote by \( \hat{C}_{n,w}^{\text{wnn}}(\mu) \) whose weights are of the optimal form (1.1), but with \( k^* \) replaced with

\[
\mu(k) = \left\lfloor \left( \frac{2}{d+2} \right)^{d/(d+4)} k \right\rfloor.
\]

Under the conditions of Corollary 3 we can compare \( \hat{C}_{n,k}^{\text{wnn}} \) and \( \hat{C}_{n,w}^{\text{wnn}(\mu)} \), concluding that for each \( \beta \in (0, 1/2) \),

\[
\frac{R_\mathcal{R} \left( \hat{C}_{n,w}^{\text{wnn}(\mu)} \right) - R_\mathcal{R}(C^{\text{Bayes}})}{R_\mathcal{R}(\hat{C}_{n,k}^{\text{wnn}}) - R_\mathcal{R}(C^{\text{Bayes}})} \to \frac{1}{4^d(d+4)} \left( \frac{2d + 4}{d + 4} \right)^{(2d+4)/(d+4)} \tag{2.9}
\]

as \( n \to \infty \), uniformly for \( n^\beta \leq k \leq n^{1-\beta} \). The fact that the convergence in (2.9) is uniform for \( k \) in this range means that the ratio on the left-hand side of (2.9) has the same limit if we replace \( k \) by an estimator \( \hat{k} \) constructed from the training data \((X_1, Y_1), \ldots, (X_n, Y_n)\), provided that \( \hat{k} \) lies in this range with probability tending to 1.

Finally, in this section, we note that the theory presented above can be extended in a natural way to multicategory classification problems, where the class labels take values in the set \( \{1, \ldots, K\} \). Writing \( \eta_r(x) = \mathbb{P}(Y = r | X = x) \), let

\[
\mathcal{S}_{r_1,r_2} = \left\{ x \in \mathcal{R} : \arg\max_{r \in \{1, \ldots, K\}} \eta_r(x) = \{r_1, r_2\} \right\},
\]

for distinct indices \( r_1, r_2 \in \{1, \ldots, K\} \). In addition to (A.1) and the obvious analogues of the conditions (A.2), (A.3) and (A.4), we require:
(A.5) For each \((r_1, r_2) \neq (r_3, r_4)\), the submanifolds \(S_{r_1, r_2}\) and \(S_{r_3, r_4}\) of \(\mathbb{R}^d\) are transversal. Condition (A.5) ensures that \(S_{r_1, r_2} \cap S_{r_3, r_4} \cap (\mathcal{R} \setminus \partial \mathcal{R})\) is either empty or a \((d - 2)\)-dimensional submanifold of \(\mathbb{R}^d\) (Guillemin and Pollack, 1974, p.30). Under these conditions, the conclusion of Theorem holds, provided that the constants \(B_1\) and \(B_2\) are replaced with \(\tilde{B}_1 = \sum_{r_1 \neq r_2} B_{1, r_1, r_2}\) and \(\tilde{B}_2 = \sum_{r_1 \neq r_2} B_{2, r_1, r_2}\) respectively, where each term \(B_{1, r_1, r_2}\) and \(B_{2, r_1, r_2}\) is an integral over \(S_{r_1, r_2}\). Apart from the obvious notational changes involved in converting \(B_1\) and \(B_2\) to \(\tilde{B}_1\) and \(\tilde{B}_2\), the only other change required is to replace the constant factor \(1/4\) in the definition of \(B_1\) with \(\eta_{r_1, r_2}(x_0)\{1 - \eta_{r_1, r_2}(x_0)\}\) where \(\eta_{r_1, r_2}(x_0)\) denotes the common value that \(\eta_{r_1}\) and \(\eta_{r_2}\) take at \(x_0 \in S_{r_1, r_2}\). This change accounts for the fact that \(\eta_{r_1, r_2}(x_0)\) is not necessarily equal to \(1/2\) on \(S_{r_1, r_2}\).

It follows (provided also that \(\tilde{B}_2 > 0\)) that the asymptotically optimal weights are still of the form (1.1), but with the ratio \(B_1/\tilde{B}_2\) in the expression for \(k^*\) in (2.4) replaced with \(\tilde{B}_1/\tilde{B}_2\). Moreover, the conclusion of Corollary 3 and the subsequent discussion also remain true.

3 The bagged nearest neighbour classifier

Traditionally, the bagged nearest neighbour classifier is obtained by applying the 1-nearest neighbour classifier to many resamples from the training data. The final classification is made by a majority vote on the classifications obtained from the resamples. In the most common version of bagging where the resamples are drawn with replacement, and the resample size is the same as the original sample size, bagging the nearest neighbour classifier gives no improvement over the 1-nearest neighbour classifier (Hall and Samworth, 2005). This is because the nearest neighbour occurs in more than half (in fact, roughly a proportion \(1 - 1/e\)) of the resamples.

Nevertheless, if a smaller resample size is used, then substantial improvements over the nearest neighbour classifier are possible, as has been verified empirically by Martínez-Muñoz and Suárez (2010). In fact, if the resample size is \(m\), then the ‘infinite simulation’ versions of the bagged nearest neighbour classifier in the with- and without-replacement resampling cases are weighted nearest neighbour classifiers with respective weights

\[
w_{ni}^{w} = \left(1 - \frac{i - 1}{n}\right)^m - \left(1 - \frac{i}{n}\right)^m, \quad i = 1, \ldots, n
\]

and

\[
w_{ni}^{w/o} = \begin{cases} \binom{n - i}{m - 1} / \binom{n}{m} & \text{for } i = 1, \ldots, n - m + 1 \\ 0 & \text{for } i = n - m + 2, \ldots, n. \end{cases}
\]

Of course, the observations above render the resampling redundant, and we regard the weighted nearest neighbour classifiers with the weights above as defining the two versions of the bagged nearest neighbour classifier. It is convenient to let \(q = m/n\) denote the resampling fraction. Intuitively, for large \(n\), both versions of the bagged nearest neighbour classifier behave like the weighted nearest neighbour classifier with weights \(\left(w_{ni}^{\text{Geo}}\right)_i\) which place a Geometric\((q)\) distribution (conditioned on being in the set \(\{1, \ldots, n\}\)) on the weights:

\[
w_{ni}^{\text{Geo}} = \frac{q(1-q)^{i-1}}{1 - (1-q)^n}, \quad i = 1, \ldots, n.
\]
The reason for this is that, in order for the \(i\)th nearest neighbour of the training data to be the nearest neighbour of the resample, the nearest \(i-1\) neighbours must not appear in the resample, while the \(i\)th nearest neighbour must appear, and these events are almost independent when \(n\) is large; see Hall and Samworth (2005). Naturally, the parameter \(q\) plays a crucial role in the performance of the bagged nearest neighbour classifier, and for small \(\beta > 0\), the three vectors of weights given in (3.1), (3.2) and (3.3) belong to \(W_{n,\beta}\) for all large \(n\) if 
\[
\max\left(\frac{1}{2}n^{-(1-\beta d/4)}, n^{-(1-2\beta)}\right) \leq q \leq 3n^{-\beta}.
\]
In the following corollary of Theorem 1, we write \(\hat{C}_{n,q}^{\text{bnn}}\) to denote either of the bagged nearest neighbour classifiers with weights (3.1), (3.2) or their approximation with weights (3.3).

**Corollary 4.** Assume (A.1)–(A.4). For every \(\beta \in (0, 1/2)\),
\[
R_{\mathcal{R}}(\hat{C}_{n,q}^{\text{bnn}}) - R_{\mathcal{R}}(C^{\text{Bayes}}) = \tilde{\gamma}_n(q)\{1 + o(1)\},
\]
uniformly for \(n^{-(1-\beta)} \leq q \leq n^{-\beta}\), where
\[
\tilde{\gamma}_n(q) = \frac{B_1}{2} q + \frac{B_2}{n^{d/4}q^{d/4}}\left(2 + \frac{2}{d}\right)^2.
\]

This result is somewhat related to Corollary 10 of Biau, Cérou and Guyader (2010). In that paper, the authors study the bagged nearest neighbour estimate \(\hat{\eta}_n\) of the regression function \(\eta\). They prove in particular that under regularity conditions (including a Lipschitz assumption on \(\eta\)) and for a suitable choice of resample size,
\[
\mathbb{E}\left[\left\{\hat{\eta}_n(X) - \eta(X)\right\}^2\right] = O(n^{-(2/(d+2))})
\]
for \(d \geq 3\). It is known, e.g. Ibragimov and Khasminskii (1980, 1981, 1982) that this is the minimax optimal rate for their problem.

Corollary 5 may also be applied to deduce that the asymptotically optimal choice of \(q\) in all three cases is
\[
q_{\text{opt}} = \frac{\sqrt{d/(d+4)}\Gamma\left(2 + \frac{2}{d}\right)^{2d/(d+4)}}{d^{d/(d+4)}\left(B_2/B_1\right)^{d/(d+4)}n^{-4/(d+4)}}.
\]

Thus, in an analogous fashion to Section 2, we can consider the performance of \(\hat{C}_{n,q_{\text{opt}}}^{\text{bnn}}\) relative to that of \(\hat{C}_{n,k_{\text{opt}}}^{\text{mn}}\).

**Corollary 5.** Assume (A.1)–(A.4) and assume also that \(B_2 > 0\). Then
\[
\frac{R_{\mathcal{R}}(\hat{C}_{n,q_{\text{opt}}}^{\text{bnn}}) - R_{\mathcal{R}}(C^{\text{Bayes}})}{R_{\mathcal{R}}(\hat{C}_{n,k_{\text{opt}}}^{\text{mn}}) - R_{\mathcal{R}}(C^{\text{Bayes}})} \rightarrow \frac{\Gamma\left(2 + \frac{2}{d}\right)^{2d/(d+4)}}{2^{4/(d+4)}}
\]
as \(n \rightarrow \infty\).

The limiting ratio in (3.4) is plotted as a function of \(d\) in Figure 3. The ratio is about 1.18 when \(d = 1\), showing that the bagged nearest neighbour classifier has asymptotically
worse performance than the $k$-nearest neighbour classifier in this case. The ratio is equal to 1 when $d = 2$, and is less than 1 for $d \geq 3$. The facts that the asymptotically optimal weights decay as illustrated in Figure 1 and that the bagged nearest neighbour weights decay approximately geometrically explain why the bagged nearest neighbour classifier has almost optimal performance among weighted nearest neighbour classifiers when $d$ is large.

Similar to the discussion following Corollary 3, based on the expressions for $k_{opt}$ and $q_{opt}$, there is a natural correspondence between the unweighted $k$-nearest neighbour classifier $\hat{C}_{nn}$ with data driven $\hat{k}$, and the bagged nearest neighbour classifier $\hat{C}_{bnn}$, where

$$\hat{q} = \frac{\Gamma(2 + \frac{\hat{k}}{d})^{2d/(d+4)} 1}{\hat{k}}.$$  

The same limit (3.4) holds for the regret ratio of these classifiers, again provided there exists $\beta \in (0, 1/2)$ such that $P(n \beta \leq \hat{k} \leq n^{1-\beta}) \to 1$.

Figure 3: Asymptotic ratio of the regret of the bagged nearest neighbour classifier (dashed) to that of the $k$-nearest neighbour classifier, as a function of the dimension of the feature vectors. The asymptotic regret ratio for the optimally weighted nearest neighbour classifier compared with the $k$-nearest neighbour classifier is shown as a solid line for comparison.
4 Faster rates of convergence

If we allow negative weights, it is possible to choose weights satisfying \( \sum_{i=1}^{n} \alpha_{i} w_{ni} = 0 \). This means that we can eradicate the dominant squared bias term in the asymptotic expansion of Theorem 1. It follows that, subject to additional smoothness conditions, we can achieve faster rates of convergence with weighted nearest neighbour classifiers, as we now describe. The appropriate variant of condition (A.2), which we denote by (A.2)(r), is as follows:

\[(A.2)(r) \] The set \( S = \{ x \in \mathcal{R} : \eta(x) = 1/2 \} \) is non-empty. There exists an open subset \( U_{0} \) of \( \mathbb{R}^{d} \) that contains \( S \) and such that the following properties hold: firstly, \( |\eta(x) - 1/2| \) is bounded away from zero for \( x \in U \setminus U_{0} \), where \( U \) is an open set containing \( \mathcal{R} \); secondly the restrictions of \( P_{1} \) and \( P_{2} \) to \( U_{0} \) are absolutely continuous with respect to Lebesgue measure, with \( 2r \)-times continuously differentiable Radon–Nikodym derivatives \( f_{1} \) and \( f_{2} \) respectively.

Thus condition (A.2)(1) is identical to (A.2). Note that we are still in the setting of a margin condition with power parameter equal to 1. For non-negative integers \( m_{1} \) and \( m_{2} \) and \( m_{3} \in \{0, \frac{1}{2}, 1, \frac{3}{2}, 2, \ldots \} \), let

\[
\begin{align*}
g_{1}(m_{1}, m_{2}) &= \int_{0}^{\pi} \cos^{2m_{1}}(x) \sin^{2m_{2}}(x) \, dx = \frac{(2m_{1})!(2m_{2})!\pi}{4^{m_{1}+m_{2}}m_{1}!m_{2}!(m_{1}+m_{2})!}, \\
g_{2}(m_{1}, m_{2}) &= \int_{0}^{\pi} \cos^{2m_{1}}(x) \sin^{2m_{2}+1}(x) \, dx = \frac{4^{m_{2}+1}(2m_{1})!m_{2}!(m_{1}+m_{2}+1)!}{m_{1}!(2m_{1}+m_{2}+1)!}, \\
g_{3}(m_{1}, m_{3}) &= g_{1}(m_{1}, m_{3}) \mathbb{1}_{\{m_{3} \in \mathbb{Z}\}} + g_{2}(m_{1}, m_{3}) \mathbb{1}_{\{m_{3} \not\in \mathbb{Z}\}}.
\end{align*}
\]

Let \( s = (s_{1}, \ldots, s_{d})^{T} \) be a multi-index (i.e. a \( d \)-tuple of non-negative integers). We write \( |s| = s_{1} + \ldots + s_{d} \), and for \( v = (v_{1}, \ldots, v_{d})^{T} \in \mathbb{R}^{d} \), we write \( v^{s} = v_{1}^{s_{1}}v_{2}^{s_{2}} \ldots v_{d}^{s_{d}} \). Now, for \( j = 1, \ldots, d \), let

\[
D_{s,j} = \int_{||v|| \leq 1} v^{2s_{j}} v_{j}^{2} \, dv = \frac{2}{d + 2|s| + 2} \prod_{j'=1}^{d-1} g_{3}(s_{j'} + \mathbb{1}_{\{j'=j\}}, s_{j'} + 1 + \ldots + s_{d} + (d-j'-1)/2 + \mathbb{1}_{\{j'=j-1\}}),
\]

where we evaluate the integral by transforming to spherical coordinates. It is convenient here to use multi-index notation for derivatives, so we write \( g_{s}(x) = \frac{\partial^{s_{1}}}{\partial x_{1}^{s_{1}}} \ldots \frac{\partial^{s_{d}}}{\partial x_{d}^{s_{d}}} g(x) \). As non-standard multi-index notation, it is also convenient for \( j = 1, \ldots, d \) to write \( g_{s,j}(x) = \frac{\partial}{\partial x_{j}} g_{s}(x) \). Now let

\[
a^{(r)}(x) = \frac{1}{(2r - 2)!d_{d}^{1+2r/d} \bar{f}(x)^{1+2r/d}} \sum_{j=1}^{d} \sum_{s : |s| = r-1} D_{s,j} \left\{ \eta_{j}(x)f_{2s,j}(x) + \frac{1}{2} \eta_{jj}(x)\bar{f}_{2s}(x) \right\},
\]

so that \( a^{(1)}(x) = a(x) \). Let

\[
B^{(r)}_{2} = \int_{S} \frac{\bar{f}(x_{0})}{\|\eta(x_{0})\|} a^{(r)}(x_{0})^{2} \, d\text{Vol}^{d-1}(x_{0}).
\]
For $\ell \in \mathbb{N}$, define $\alpha_i^{(\ell)} = i^{1+2\ell/d} - (i-1)^{1+2\ell/d}$. We consider restrictions on the set of weight vectors analogous to those imposed on $r$th order kernels in kernel density estimation. Specifically, we let $W_{n,\beta,r}^\dagger$ denote the set of deterministic weight vectors $w = (w_{ni})_{i=1}^n$ satisfying

- $\sum_{i=1}^n w_{ni} = 1$, $n^{2r/d} \sum_{i=1}^n \alpha_i^{(r)} w_{ni} / n^{2\ell/d} \sum_{i=1}^n \alpha_i^{(r)} w_{ni} \leq 1 / \log n$ for $\ell = 1, \ldots, r - 1$;
- $\sum_{i=1}^n w_{ni}^2 \leq n^{-\beta}$;
- $n^{-4r/d} (\sum_{i=1}^n \alpha_i^{(r)} w_{ni})^2 \leq n^{-\beta}$;
- there exists $k_2 \leq \lfloor n^{1-\beta} \rfloor$ such that $n^{2r/d} \sum_{i=k_2+1}^n |w_{ni}| / \sum_{i=1}^n \alpha_i^{(r)} w_{ni} \leq 1 / \log n$ and such that $\sum_{i=1}^n \alpha_i^{(r)} w_{ni} \geq \beta k_2^{2r/d}$;
- $\sum_{i=k_2+1}^n w_{ni}^2 / \sum_{i=1}^n w_{ni}^2 \leq 1 / \log n$;
- $\sum_{i=1}^n |w_{ni}|^3 / (\sum_{i=1}^n w_{ni}^2)^{3/2} \leq 1 / \log n$.

Finally, we are in a position to state the analogue of Theorem 1 for weight vectors in $W_{n,\beta,r}^\dagger$.

**Theorem 6.** Assume (A.1), (A.2)(r), (A.3) and (A.4). Then for each $\beta > 0$,

$$R_R(\hat{C}_n^{\text{wnn}}) - R_R(C^{\text{Bayes}}) = \gamma_n^{(r)}(w_n) \{1 + o(1)\},$$

as $n \to \infty$, uniformly for $w_n \in W_{n,\beta,r}^\dagger$, where

$$\gamma_n^{(r)}(w_n) = B_1 \sum_{i=1}^n w_{ni}^2 + B_2^{(r)} \left( \sum_{i=1}^n \alpha_i^{(r)} w_{ni} / n^{2r/d} \right)^2.$$  

A consequence of Theorem 6 is that we can construct weighted nearest neighbour classifiers which, under conditions (A.1), (A.2)(r), (A.3) and (A.4), and provided $B_2^{(r)} > 0$, achieve the rate of convergence $O(n^{-4r/4r+1})$ for the regret. To illustrate this, set $k^{(r)} = \lfloor B^{(r)} n^{4r/(4r+1)} \rfloor$, and in order to satisfy the restrictions on the allowable weights, consider weight vectors with $w_{ni} = 0$ for $i = k^{(r)} + 1, \ldots, n$. Then, by mimicking the proof of Theorem 2 and seeking to minimise (4.2) subject to the constraints $\sum_{i=1}^{k^{(r)}} w_{ni} = 1$ and $\sum_{i=1}^{k^{(r)}} \alpha_i^{(r)} w_{ni} = 0$ for $\ell = 1, \ldots, r - 1$, we obtain minimising weights of the form

$$w_{ni}^{(r)} = \begin{cases} \frac{1}{k^{(r)} - r + 1} (b_0 + b_1 \alpha_i^{(1)} + \ldots + b_r \alpha_i^{(r)}) & \text{for } i = 1, \ldots, k^{(r)} \\ 0 & \text{for } i = k^{(r)} + 1, \ldots, n. \end{cases}$$

The equations $\sum_{i=1}^n w_{ni} = 0$ and $\sum_{i=1}^n \alpha_i^{(\ell)} w_{ni} = 0$ for $\ell = 1, \ldots, r - 1$ for weight vectors of the form (4.3) yield $r$ linear equations in the $r + 1$ unknowns $b_0, b_1, \ldots, b_r$. Although these equations can be solved directly in terms of $b_0$ say, simpler expressions are obtained by solving asymptotic approximations to these equations. In particular, since it is an elementary fact that for non-negative integers $\ell_1$ and $\ell_2$,

$$\sum_{i=1}^k \alpha_i^{(\ell_1)} \alpha_i^{(\ell_2)} = \frac{(d + 2\ell_1)(d + 2\ell_2)}{d(d + 2\ell_1 + 2\ell_2)} k^{1+2(\ell_1+\ell_2)/d} \{1 + O(k^{-2})\}$$
as $k \to \infty$, we can just deal with the dominant terms. As examples, when $r = 1$, we find
\[ b_1 = \frac{1}{(k^{*}(1))^{2/d}}(1 - b_0), \]
and when $r = 2$, we should take
\[ b_1 = \frac{1}{(k^{*}(2))^{2/d}}\left\{(d + 4)^2 - \frac{2(d + 4)}{d + 2}b_0\right\} \quad \text{and} \quad b_2 = \frac{1}{(k^{*}(2))^{4/d}}\left\{1 - b_0 - \frac{(k^{*}(2))^{2/d}b_1}{b_0}\right\}. \]

Under the conditions of Theorem 6, and provided $B_{2}^{(r)} > 0$, these weighted nearest neighbour classifiers achieve the $O\left(n^{-\beta/4r/d}\right)$ convergence rate. The choice of $b_0$ involves a trade-off between the desire to keep the remaining squared bias term $B_{2}^{(r)}\left(\sum_{i=1}^{k^{*}(r)}\alpha_{i}^{(r)}\frac{w_{i}^{(r)}}{n^{2r/d}}\right)^2$ small, and the need for it to be large enough to remain the dominant bias term. This reflects the fact that the asymptotic results of this section should be applied with some caution. Besides the discomfort many practitioners might feel in using negative weights, one would anticipate that rather large sample sizes would be needed for the leading terms in the asymptotic expansion (4.1) to dominate the error terms. This is also the reason why we do not pursue here methods such as Lepski’s method (Lepski, 1991) that adapt to an unknown smoothness level around $S$.

5 Appendix

Proof of Theorem 1

The proof is rather lengthy, so we briefly outline the main ideas here. Write $P^{\circ} = \pi P_1 - (1 - \pi)P_2$ and observe that
\[ R_{R}(\hat{C}_{n}^{\text{wnn}}) - R_{R}(C^{\text{Bayes}}) = \int_{R} \pi \left[\mathbb{P}\{\hat{C}_{n}^{\text{wnn}}(x) = 2\} - \mathbb{1}\{C^{\text{Bayes}}(x) = 2\}\right] dP_1(x) \]
\[ + \int_{R} (1 - \pi)\left[\mathbb{P}\{\hat{C}_{n}^{\text{wnn}}(x) = 1\} - \mathbb{1}\{C^{\text{Bayes}}(x) = 1\}\right] dP_2(x) \]
\[ = \int_{R} \left\{\mathbb{P}\left(\sum_{i=1}^{n}w_{ni}\mathbb{1}\{y_{i}=1\} < \frac{1}{2}\right) - \mathbb{1}\{\eta(x)<1/2\}\right\} dP^{\circ}(x). \quad (5.1) \]

For $\epsilon > 0$, let
\[ S^{\epsilon} = \{x \in \mathbb{R}^d : \eta(x) = 1/2 \text{ and } \text{dist}(x, S) < \epsilon\}, \quad (5.2) \]
where $\text{dist}(x, S) = \inf_{x_0 \in S} \|x - x_0\|$. Moreover, let
\[ S^{t} = \left\{x_0 + t\frac{\hat{\eta}(x_0)}{\|\hat{\eta}(x_0)\|} : x_0 \in S^{\epsilon}, |t| < \epsilon\right\}. \]

The dominant contribution to the integral in (5.1) comes from $R \cap S^{\epsilon_n}$, where $\epsilon_n = n^{-\beta/4d}$. Since the unit vector $\hat{\eta}(x_0)/\|\hat{\eta}(x_0)\|$ is orthogonal to the tangent space of $S$ at $x_0$, we can decompose the integral over $R \cap S^{\epsilon_n}$ as an integral along $S$ and an integral in the perpendicular
direction. We then apply a normal approximation to the integrand to deduce the result. This normal approximation requires asymptotic expansions to the mean and variance of the sum of independent random variables in (5.1), and these are developed in Step 1 and Step 2 below respectively. In order to retain the flow of the main argument, we concentrate on the dominant terms in the first five steps of the argument, simply labelling the many remainder terms as $R_1, R_2, \ldots$. The sizes of these remainder terms are controlled in Step 6, where we also present an additional side calculation.

**Step 1:** Let $S_n(x) = \sum_{i=1}^{n} w_{ni} I(y(i) = 1)$, let $\mu_n(x) = \mathbb{E}\{S_n(x)\}$, let $\epsilon_n = n^{-\beta/4d}$ and write $t_n = n^{-2/d} \sum_{i=1}^{n} \frac{\alpha w_{ni}}{n^{d/4}}$. We show that

$$\sup_{x \in S^n} |\mu_n(x) - \eta(x) - a(x) t_n| = o(t_n),$$

uniformly for $w_n = (w_{ni})_{i=1}^{n} \in W_{n, \beta}$, where $a$ is given in (2.2).

By a Taylor expansion,

$$\mu_n(x) = \sum_{i=1}^{n} w_{ni} \mathbb{E}\{\eta(X(i))\} = \eta(x) + \sum_{i=1}^{k_2} w_{ni} \mathbb{E}\{(X(i) - x)^T \dot{\eta}(x)\} + \frac{1}{2} \sum_{i=1}^{k_2} w_{ni} \mathbb{E}\{(X(i) - x)^T \ddot{\eta}(x)(X(i) - x)\} + R_1,$$

where we show in Step 6 that

$$\sup_{x \in S^n} |R_1| = o(t_n),$$

uniformly for $w_n \in W_{n, \beta}$. Writing $p_t = p_t(x) = \mathbb{P}(\|X - x\| \leq t)$, we also show in Step 6 that for $x \in S^n$ and $i \leq k_2$, the restriction of the distribution of $X(i) - x$ to a sufficiently small ball about the origin is absolutely continuous with respect of Lebesgue measure, with Radon–Nikodym derivative given at $u = (u_1, \ldots, u_d)^T$ by

$$f(i)(u) = n \tilde{f}(x + u) \left( \binom{n}{i} \right) \left( \frac{1}{i - 1} \right) p_{\|u\|}^i (1 - p_{\|u\|})^{n-i} = n \tilde{f}(x + u) \mathbb{P}\{\text{Bin}(n-1, p_{\|u\|}) = i-1\}. \quad (5.5)$$

Let $\delta_n = (k_2/n)^{1/2d}$. By examining the argument leading to (5.29), we see that we can replace $\delta$ there with $\delta_n$, to conclude that for all $M > 0$,

$$\sup_{x \in S^n} \sup_{1 \leq i \leq k_2} \mathbb{E}\{\|X(i) - x\|^2 I\{\|X(i) - x\| > \delta_n\}\} = O(n^{-M}).$$

It follows that

$$\mathbb{E}\{(X(i) - x)^T \ddot{\eta}(x)\} = \int_{\|u\| \leq \delta_n} \ddot{\eta}(x)^T u n \{\tilde{f}(x + u) - \tilde{f}(x)\} \mathbb{P}\{\text{Bin}(n-1, p_{\|u\|}) = i-1\} \, du + O(n^{-M}), \quad (5.6)$$
uniformly for \( x \in S^{*n} \) and \( 1 \leq i \leq k_2 \). Similarly

\[
\mathbb{E}\{(X(i) - x)^T \tilde{\eta}(x)(X(i) - x)\} = \int_{\|u\| \leq \delta_n} u^T \tilde{\eta}(x)u n \tilde{f}(x+u) \mathbb{P}\{\text{Bin}(n-1, p_{\|u\|}) = i-1\} \, du + O(n^{-M}),
\]  

(5.7)

uniformly for \( x \in S^{*n} \) and \( 1 \leq i \leq k_2 \). Let \( k_1 = \lceil n^{3/4} \rceil \), and let \( \Delta w_{ni} = w_{ni} - w_{n,i+1} \) with \( w_{n,n+1} = 0 \) (where we introduce the comma here for clarity). By a Taylor expansion, we have

\[
\sum_{i=1}^{k_2} w_{ni} \int_{\|u\| \leq \delta_n} \left[ \tilde{\eta}(x)^T u n\{\tilde{f}(x+u) - \tilde{f}(x)\} + \frac{1}{2} u^T \tilde{\eta}(x)u n \tilde{f}(x+u) \right] \mathbb{P}\{\text{Bin}(n-1, p_{\|u\|}) = i-1\} \, du
= \{1 + o(1)\} \sum_{i=k_1}^{k_2} n \Delta w_{ni} \sum_{j=1}^{d} \int_{\|u\| \leq \delta_n} \left\{ \eta_j(x)u_j^2 \tilde{f}_j(x) + \frac{1}{2} \eta_j(x)u_j^2 \tilde{f}(x) \right\} \mathbb{P}\{\text{Bin}(n-1, p_{\|u\|}) < i\} \, du,
\]

(5.8)

uniformly for \( x \in S^{*n} \) and \( w_n \in W_{n,\beta} \). Now, \( \mathbb{P}\{\text{Bin}(n-1, p_{\|u\|}) < i\} \) is decreasing in \( \|u\| \) and is close to 1 when \( \|u\| \) is small and close to zero when \( \|u\| \) is large. To analyse this more precisely, note that \( p_{\|u\|} = \tilde{f}(x) a_d \|u\|^d \{1 + O(\|u\|^2)\} \) as \( u \to 0 \), uniformly for \( x \in S^{*n} \), so it is convenient to let \( b_n = \left( \frac{(n-1)a_d(\tilde{f}(x))}{k_1} \right)^{1/d} \) and set \( v = b_n u \). Then there exists \( n_0 \) such that for \( n \geq n_0 \), we have for all \( x \in S^{*n} \), all \( \|v\|^d \in (0, 1 - 1/2 \log n) \) and all \( k_1 \leq i \leq k_2 \) that

\[
i - (n-1)p_{\|v\|/b_n} \geq \frac{i}{\log n}.
\]

Thus by Bernstein’s inequality \((\text{Shorack and Wellner, 1986, p.440})\), for each \( M > 0 \) and for \( n \geq n_0 \),

\[
\sup_{\|v\|^d \in (0, 1 - 1/2 \log n)} \sup_{k_1 \leq i \leq k_2} \left[ 1 - \mathbb{P}\{\text{Bin}(n-1, p_{\|v\|/b_n}) < i\} \right] \leq \exp \left( - \frac{k_1}{3 \log^2 n} \right) = O(n^{-M}).
\]

(5.9)

Similarly, for \( n \geq n_0 \),

\[
\sup_{\|v\|^d \in (1 + 2/\log n, b_n \delta_n]} \sup_{k_1 \leq i \leq k_2} \mathbb{P}\{\text{Bin}(n-1, p_{\|v\|/b_n}) < i\} \leq \exp \left( - \frac{k_1}{3 \log^2 n} \right) = O(n^{-M}).
\]

(5.10)

We deduce from (5.6), (5.7), (5.8), (5.9) and (5.10) that

\[
\sum_{i=1}^{k_2} w_{ni} \mathbb{E}\{(X(i) - x)^T \tilde{\eta}(x)\} + \frac{1}{2} \sum_{i=1}^{k_2} w_{ni} \mathbb{E}\{(X(i) - x)^T \tilde{\eta}(x)(X(i) - x)\}
= \{1 + o(1)\} \sum_{i=1}^{n} \frac{n \Delta w_{ni}}{d^2 n} \left\{ \tilde{\eta}(x)^T \tilde{f}(x) + \frac{1}{2} \Delta \eta(x) \tilde{f}(x) \right\} \int_{\|v\|^d \leq 1} \|v\|^2 \, dv
= a(x)t_n + o(t_n),
\]

(5.11)
uniformly for $x \in S^n$ and $w_n \in W_{n,\beta}$. Combining (5.3), (5.4) and (5.11), this completes Step 1.

**Step 2**: Let $\sigma_n^2(x) = \text{Var}\{S_n(x)\}$ and let $s_n^2 = \sum_{i=1}^{n} w_{ni}^2$. We claim that

$$
\sup_{x \in S^n} \left| \frac{\sigma_n^2(x) - \frac{1}{4} s_n^2}{s_n^2} \right| = o(s_n^2),
$$

uniformly for $w_n \in W_{n,\beta}$. To see this, note that

$$
\sigma_n^2(x) = \sum_{i=1}^{n} w_{ni}^2 \mathbb{E}\left[ \eta(X_{(i)})\{1 - \eta(X_{(i)})\} \right] + \sum_{i=1}^{n} w_{ni}^2 \text{Var} \eta(X_{(i)})
$$

$$
= \sum_{i=1}^{n} w_{ni}^2 \left[ \mathbb{E}\eta(X_{(i)}) - \{\mathbb{E}\eta(X_{(i)})\}^2 \right].
$$

But by a simplified version of the argument in Step 1, we have

$$
\sup_{x \in S^n} \sup_{1 \leq i \leq k_2} |\mathbb{E}\eta(X_{(i)}) - \eta(x)| \to 0.
$$

It follows that

$$
\sup_{x \in S^n} \left| \sum_{i=1}^{n} w_{ni}^2 \mathbb{E}\eta(X_{(i)}) - \frac{1}{2} s_n^2 \right| \leq \sup_{x \in S^n} \sum_{i=1}^{k_2} w_{ni}^2 |\mathbb{E}\eta(X_{(i)}) - \eta(x)| + \sum_{i=k_2+1}^{n} w_{ni}^2
$$

$$
+ s_n^2 \sup_{x \in S^n} |\eta(x) - 1/2| = o(s_n^2),
$$

uniformly for $w_n \in W_{n,\beta}$. Similarly,

$$
\sup_{x \in S^n} \left| \sum_{i=1}^{n} w_{ni}^2 \{\mathbb{E}\eta(X_{(i)})\}^2 - \frac{1}{4} s_n^2 \right| \leq \sup_{x \in S^n} \sum_{i=1}^{k_2} w_{ni}^2 |\mathbb{E}\eta(X_{(i)}) - \eta(x)||\mathbb{E}\eta(X_{(i)}) + \eta(x)|
$$

$$
+ 2 \sum_{i=k_2+1}^{n} w_{ni}^2 + s_n^2 \sup_{x \in S^n} |\eta(x) - 1/2| = o(s_n^2),
$$

uniformly for $w_n \in W_{n,\beta}$. This completes Step 2.

**Step 3** For $x_0 \in S$ and $t \in \mathbb{R}$, we write $x_0^t = x_0 + t\dot{\eta}(x_0)/\|\dot{\eta}(x_0)\|$ for brevity. Moreover, we write $\psi = \pi f_1 - (1 - \pi)f_2$ for the Radon–Nikodym derivative with respect to Lebesgue measure of the restriction of $P^\alpha$ to $S^n$ for large $n$. We show that

$$
\int_{R \cap S^n} [\mathbb{P}\{S_n(x) < 1/2\} - 1_{\{\eta(x) < 1/2\}}] d(P_1 - P_2)(x)
$$

$$
= \int_{S} \int_{-\epsilon_n}^{\epsilon_n} \psi(x_0^t) \left[ \mathbb{P}\{S_n(x_0^t) < 1/2\} - 1_{\{t < 0\}} \right] dt d\text{Vol}^{d-1}(x_0) \{1 + o(1)\},
$$

(5.12)
uniformly for \( w_n \in W_{n,\beta} \). Recalling the definition of \( S^{\epsilon_n} \) in (5.2), note that for large \( n \), the map
\[
\phi(x_0, t \hat{\eta}(x_0)) = x_0^t,
\]
is a diffeomorphism from \( \{ (x_0, t\hat{\eta}(x_0))/\|\hat{\eta}(x_0)\| : x_0 \in S^{\epsilon_n}, |t| < \epsilon_n \} \) onto \( S^{\epsilon_n} \) (Gray, 2004, pp. 32–33). Observe that
\[
\{ x \in \mathbb{R}^d : \text{dist}(x, S) < \epsilon_n \} \subseteq S^{\epsilon_n} \subseteq \{ x \in \mathbb{R}^d : \text{dist}(x, S) < 2\epsilon_n \}.
\]
Moreover, for large \( n \) and \( |t| < \epsilon_n \), we have \( \text{sgn}\{\eta(x_0) - 1/2\} = \text{sgn}\{\psi(x_0)\} = \text{sgn}(t) \). The pullback of the \( d \)-form \( dx \) is given at \( (x_0, t\hat{\eta}(x_0)/\|\hat{\eta}(x_0)\|) \) by
\[
\det \phi(x_0, t \hat{\eta}(x_0)) \|\hat{\eta}(x_0)\|) dVol^{d-1}(x_0) = \{1 + o(1)\} dVol^{d-1}(x_0),
\]
where the error term is uniform in \( (x_0, t\hat{\eta}(x_0)/\|\hat{\eta}(x_0)\|) \) for \( x_0 \in S \) and \( |t| < \epsilon_n \). It follows from the theory of integration on manifolds, as described in Guillemin and Pollack (1974, p. 168) and Gray (2004, Theorems 3.15 and 4.7) (see also Moore (1992)), that
\[
\int_{S^{\epsilon_n}} \left[ \mathbb{P}\{S_n(x) < 1/2\} - 1_{\{\eta(x) < 1/2\}} \right] dP^o(x)
= \int_{S^{\epsilon_n}} \int_{-\epsilon_n}^{\epsilon_n} \psi(x_0) \left[ \mathbb{P}\{S_n(x_0) < 1/2\} - 1_{\{|t| < 0\}} \right] dt dVol^{d-1}(x_0) \{1 + o(1)\},
\]
uniformly for \( w_n \in W_{n,\beta} \). But \( S^{\epsilon_n} \setminus R \subseteq \{ x \in \mathbb{R}^d : \text{dist}(x, \partial S) < \epsilon_n \} \), and this latter set has volume \( O(\epsilon^2_n) \) by Weyl’s tube formula (Gray, 2004, Theorem 4.8). Thus the integral over \( S^{\epsilon_n} \) in (5.14) may be replaced with an integral over \( R \setminus S^{\epsilon_n} \) and, similarly, the integral over \( S^{\epsilon_n} \setminus S^{\epsilon_n} \) may be replaced with an integral over \( S \), without changing the order of the error term in (5.14). Thus (5.12) holds, and this completes \textbf{Step 3}.

**Step 4**: We now return to the main argument to bound the contribution to the risk (5.1) from \( R \setminus S^n \). In particular, we show that
\[
\sup_{w_n \in W_{n,\beta}} \int_{R \setminus S^n} \left[ \mathbb{P}\{S_n(x) < 1/2\} - 1_{\{\eta(x) < 1/2\}} \right] dP^o(x) = O(n^{-M}),
\]
for all \( M > 0 \). To see this, recall that \( |\eta(x) - 1/2| \) is assumed to be bounded away from zero on the set \( R \setminus S^\epsilon \) (for fixed \( \epsilon > 0 \)), and \( |\hat{\eta}(x_0)| \) is bounded away from zero for \( x_0 \in S \). Hence, by (5.13) in \textbf{Step 3}, there exists \( c_1 > 0 \) such that, for sufficiently small \( \epsilon > 0 \),
\[
\inf_{x \in R \setminus S^\epsilon} |\eta(x) - 1/2| \geq c_1 \epsilon.
\]
We also claim that \( \mu_n(x) = \mathbb{E}\{S_n(x)\} \) is similarly bounded away from 1/2 uniformly for \( x \in R \setminus S^n \). In fact, we have by Hoeffding’s inequality that
\[
\mathbb{P}(\|X_{k_2} - x\| > \epsilon_n/2) = \mathbb{P}\{\text{Bin}(n, P_{\epsilon_n}/2) < k_2\} \leq e^{-\frac{2}{2}(n\epsilon_n/2-k_2)^2}.
\]
It follows that
\[
\sup_{x \in \mathbb{R} \setminus S^n, \eta(x) \leq 1/2} \mu_n(x) - \frac{1}{2} \leq \sup_{x \in \mathbb{R} \setminus S^n, \eta(x) \leq 1/2} \left\{ \sum_{i=1}^{k_2} w_{ni} \mathbb{P}(Y_i = 1 \cap \|X(k_2) - x\| \leq \epsilon_n/2) - \frac{1}{2} + e^{-\frac{2}{n}(np_{sn/2-k_2}^2)} + \sum_{i=k_2+1}^{n} w_{ni} \right\}
\]
\[
\leq \sum_{i=1}^{k_2} w_{ni} \left( \frac{1}{2} - \frac{c_1 \epsilon_n}{2} \right) - \frac{1}{2} + e^{-\frac{2}{n}(np_{sn/2-k_2}^2)} + n^{-\beta} \leq -\frac{1}{4} c_1 \epsilon_n \quad (5.17)
\]
for sufficiently large \( n \). Similarly,
\[
\inf_{x \in \mathbb{R} \setminus S^n, \eta(x) \geq 1/2} \mu_n(x) - \frac{1}{2} \geq \inf_{x \in \mathbb{R} \setminus S^n, \eta(x) \geq 1/2} \sum_{i=1}^{k_2} w_{ni} \mathbb{P}(Y_i = 1 \cap \|X(k_2) - x\| \leq \epsilon_n/2) - \frac{1}{2}
\]
\[
\geq (1 - n^{-\beta}) \left( \frac{1}{2} + \frac{c_1 \epsilon_n}{2} \right) (1 - e^{-\frac{2}{n}(np_{sn/2-k_2}^2)} - \frac{1}{2} \geq \frac{1}{4} c_1 \epsilon_n, \quad (5.18)
\]
for large \( n \).

Now we may apply Hoeffding’s inequality again, this time to \( S_n(x) \), to deduce that
\[
\sup_{w_n \in W_n, \beta} \sup_{x \in \mathbb{R} \setminus S^n, \eta(x) \leq 1/2} \left| \mathbb{P}\{S_n(x) < 1/2\} - \mathbb{1}_{\{\eta(x) < 1/2\}} \right| \leq \sup_{w_n \in W_n, \beta} \sup_{x \in \mathbb{R} \setminus S^n} e^{-\frac{2}{n}(\mu_n(x) - 1/2)^2} = O(n^{-M}),
\]
for each \( M > 0 \), using (5.17) and (5.18) and the fact that \( s_n^2 \leq n^{-\beta} \) for \( w_n \in W_n, \beta \). This completes Step 4.

**Step 5** We now show that
\[
\int_{\mathbb{S}} \int_{-\epsilon_n}^{\epsilon_n} \psi(x_0^t) \left[ \mathbb{P}\{S_n(x_0^t) < 1/2\} - \mathbb{1}_{\{\eta(x) < 1\}} \right] dt \, d\text{Vol}^{d-1}(x_0) = B_1 s_n^2 + B_2 t_n^2 + o(s_n^2 + t_n^2),
\]
uniformly for \( w_n \in W_n, \beta \), where \( B_1 \) and \( B_2 \) were defined in (2.23). When combined with (5.1) and the results of **Step 3** and **Step 4** (in particular, (5.12) and (5.15)), this will complete the proof of Theorem 1.

First observe that
\[
\int_{\mathbb{S}} \int_{-\epsilon_n}^{\epsilon_n} \psi(x_0^t) \left[ \mathbb{P}\{S_n(x_0^t) < 1/2\} - \mathbb{1}_{\{\eta(x) < 1\}} \right] dt \, d\text{Vol}^{d-1}(x_0)
\]
\[
= \int_{\mathbb{S}} \int_{-\epsilon_n}^{\epsilon_n} t\|\psi(x_0)| \left[ \mathbb{P}\{S_n(x_0^t) < 1/2\} - \mathbb{1}_{\{\eta(x) < 1\}} \right] dt \, d\text{Vol}^{d-1}(x_0) \{1 + o(1)\}. \quad (5.19)
\]
Now, \( S_n(x) \) is a sum of independent, bounded random variables, so by the non-uniform version of the Berry–Esseen theorem, there exists \( C_1 > 0 \) such that
\[
\sup_{y \in \mathbb{R}} \sup_{x_0 \in \mathbb{S}} \sup_{t \in [-\epsilon_n, \epsilon_n]} \left| \mathbb{P}\left( \frac{S_n(x_0^t) - \mu_n(x_0^t)}{\sigma_n(x_0^t)} \leq y \right) - \Phi(y) \right| \leq \frac{C_1}{n^{1/2}(1 + |y|^3)},
\]
where \( \Phi \) denotes the standard normal distribution function. Thus

\[
\int_S \int_{-\epsilon_n}^{\epsilon_n} t \| \dot{\psi}(x) \| \left\{ \mathbb{P} \{ S_n(x_0^i) < 1/2 \} - 1 \{ t < 0 \} \right\} dt \, d\text{Vol}^{d-1}(x_0)
\]

\[
= \int_S \int_{-\epsilon_n}^{\epsilon_n} t \| \dot{\psi}(x) \| \left\{ \Phi \left( \frac{1/2 - \mu_n(x_0^i)}{\sigma_n(x_0^i)} \right) - 1 \{ t < 0 \} \right\} dt \, d\text{Vol}^{d-1}(x_0) + R_2,
\]

where we show in Step 5 that

\[
|R_2| = o(s_n^2 + t_n^2),
\]

uniformly for \( w_n \in W_{n,\beta} \). Moreover, by a Taylor expansion and Step 1 and Step 2,

\[
\int_S \int_{-\epsilon_n}^{\epsilon_n} t \| \dot{\psi}(x) \| \left\{ \Phi \left( \frac{1/2 - \mu_n(x_0^i)}{\sigma_n(x_0^i)} \right) - 1 \{ t < 0 \} \right\} dt \, d\text{Vol}^{d-1}(x_0)
\]

\[
= \int_S \int_{-\epsilon_n}^{\epsilon_n} t \| \dot{\psi}(x) \| \left[ \Phi \left( \frac{2}{s_n} \left( -t \| \dot{\psi}(x) \| - a(x_0) t_n \right) \right) - 1 \{ t < 0 \} \right] dt \, d\text{Vol}^{d-1}(x_0) + R_3,
\]

where we show in Step 6 that

\[
|R_3| = o(s_n^2 + t_n^2),
\]

uniformly for \( w_n \in W_{n,\beta} \). Finally, we can make the substitution \( r = t/s_n \) to conclude that

\[
\int_S \int_{-\epsilon_n}^{\epsilon_n} t \| \dot{\psi}(x) \| \left[ \Phi \left( \frac{2}{s_n} \left( -t \| \dot{\psi}(x) \| - a(x_0) t_n \right) \right) - 1 \{ t < 0 \} \right] dt \, d\text{Vol}^{d-1}(x_0)
\]

\[
= \frac{s_n^2}{4} \int_S \int_{-\infty}^{\infty} u \| \dot{\psi}(x) \| \left[ \Phi \left( -u \| \dot{\psi}(x) \| - \frac{2t_n}{s_n} a(x_0) \right) - 1 \{ u < 0 \} \right] du \, d\text{Vol}^{d-1}(x_0) + R_4
\]

\[
= B_1 s_n^2 + B_2 t_n^2 + R_4,
\]

where \( B_1 \) and \( B_2 \) were defined in \([23]\). We have used the fact that \( \| \dot{\psi}(x) \| / \| \dot{\psi}(x) \| = 2 \bar{f}(x_0) \) for \( x_0 \in \mathcal{S} \) in the final step of this calculation. Once we have shown in Step 6 that

\[
|R_4| = o(s_n^2),
\]

uniformly for \( w_n \in W_{n,\beta} \), this will complete Step 5 and hence the proof of Theorem \([1]\).

**Step 6** To show \([23]\), which gives the Radon–Nikodym derivative of the restriction of the distribution of \( X_{(i)} - x \) to a small ball about the origin. Recall that \( B_\delta(u) = \{ y \in \mathbb{R}^d : \| y - u \| \leq \delta \} \), and that \( \nu_d \) denotes \( d \)-dimensional Lebesgue measure. For a Borel subset \( A \) of \( \mathbb{R}^d \), let \( N(A) = \sum_{i=1}^n \mathbb{1}_{\{ X_i \in A \}} \). It follows from the hypothesis (A.2) that for \( x \in \mathcal{S}^n \) with \( n \) sufficiently large, and for \( i \leq k_2 \), the restriction of the distribution of \( X_{(i)} - x \) to a small ball about the origin is absolutely continuous with respect to \( \nu_d \). Thus for \( x \in \mathcal{S}^n \) with \( n \) sufficiently
large, for \( i \leq k_2 \), for \( u \neq 0 \) with \( \|u\| \) sufficiently small, and for \( \delta < \|u\|\),

\[
\mathbb{P} \left\{ X(i) - x \in B_\delta(u) \right\} / \nu_d(B_\delta(u)) \geq \frac{1}{a_d \delta^d} \mathbb{P} \left\{ N(B_\delta(x + u)) = 1, N(B_{\|u\| - \delta}(x)) = i - 1, N(B_{\|u\| + \delta}(x)) = n - i \right\}
\]

\[
= \frac{n}{a_d \delta^d} \left\{ \int_{B_\delta(x + u)} \tilde{f}(v) \, dv \right\} \left( \frac{n - 1}{i - 1}\right) p_{\|u\| - \delta}(1 - p_{\|u\| + \delta})^{n-i} \to n \tilde{f}(x + u) \left( \frac{n - 1}{i - 1}\right) p_{\|u\|}(1 - p_{\|u\|})^{n-i}
\]
as \( \delta \to 0 \), by the Lebesgue differentiation theorem. For the other bound, write \( A = B_{\|u\| + \delta}(x) \setminus B_{\|u\| - \delta}(x) \) and observe that

\[
\mathbb{P} \left\{ X(i) - x \in B_\delta(u) \right\} / \nu_d(B_\delta(u)) \leq \frac{1}{a_d \delta^d} \left[ \mathbb{P} \left\{ X(i) \in B_\delta(x + u) \cap N(A) \right\} + \mathbb{P} \left\{ N(B_\delta(x + u)) \geq 1 \cap N(A) \geq 2 \right\} \right]
\]

\[
= \frac{1}{a_d \delta^d} \left[ n \left\{ \int_{B_\delta(x + u)} \tilde{f}(v) \, dv \right\} \left( \frac{n - 1}{i - 1}\right) p_{\|u\| - \delta}(1 - p_{\|u\| + \delta})^{n-i} + o(\delta^d) \right] \to n \tilde{f}(x + u) \left( \frac{n - 1}{i - 1}\right) p_{\|u\|}(1 - p_{\|u\|})^{n-i}
\]
as \( \delta \to 0 \). The result therefore follows by Folland (1999, Theorem 3.22).

To show (5.4), which bounds \( R_1 \): We have

\[
R_1 = \sum_{i=k_2+1}^{n} w_{ni} [\mathbb{E} \{ \eta(X(i)) \} - \eta(x)]
\]

\[
+ \sum_{i=1}^{k_2} w_{ni} \left[ \mathbb{E} \{ \eta(X(i)) \} - \eta(x) - \mathbb{E} \{ (X(i) - x)^T \tilde{\eta}(x) \} - \frac{1}{2} \mathbb{E} \{ (X(i) - x)^T \tilde{\eta}(x)(X(i) - x) \} \right]
\]

\[
\equiv R_{11} + R_{12},
\]
say. Now \( \eta \leq 1 \), so

\[
\sup_{w_{ni} \in W_{n, \beta}} \sup_{x \in S^n} \left| R_{11} \right| / t_n \leq \sup_{w_{ni} \in W_{n, \beta}} \frac{\sum^{n}_{i=k_2+1} w_{ni}}{t_n} \leq 1 / \log n.
\]

To handle \( R_{12} \), observe that by a Taylor expansion, given \( \epsilon > 0 \), we can find \( \delta > 0 \) such that for all sufficiently large \( n \), all \( x \in S^n \) and all \( \|y - x\| \leq \delta \), we have

\[
|\eta(y) - \eta(x) - (y - x)^T \tilde{\eta}(x) - \frac{1}{2} (y - x)^T \tilde{\eta}(x)(y - x)| \leq \epsilon \|y - x\|^2.
\]
For \(1 \leq i \leq k_2\), let \(A_i = \{\|X(i) - x\| \leq \delta\}\). Further, let \(D_1 = \sup_{x \in S} \|\hat{\eta}(x)\|\) and let \(D_2 = \sup_{x \in S} \lambda_{\max}\{\hat{\eta}(x)\}\), where \(\lambda_{\max}(\cdot)\) denotes the largest eigenvalue of a matrix. Then for large \(n\) and \(x \in \mathcal{S}^{t_n}\),

\[
|R_{12}| \leq \epsilon \sum_{i=1}^{k_2} w_{n_i} \mathbb{E}(\|X(i) - x\|^2 1_{A_i}) + 2\mathbb{P}(A_i^c) + 2D_1 \mathbb{E}\{\|X(i) - x\| 1_{A_i^c}\} + 2D_2 \mathbb{E}\{\|X(i) - x\|^2 1_{A_i^c}\}. \tag{5.23}
\]

We can apply a very similar argument to that employed in Step 1 to deduce that uniformly for \(1 \leq i \leq k_2\),

\[
\sup_{x \in \mathcal{S}^{t_n}} \mathbb{E}(\|X(i) - x\|^2 1_{A_i}) = O\{(i/n)^{2/d}\}. \tag{5.24}
\]

Now

\[
\mathbb{E}(\|X(i) - x\|^2 1_{A_i}) = \mathbb{P}(\|X(i) - x\| \geq \delta) + \int_{\delta^2}^{\infty} \mathbb{P}(\|X(i) - x\| > t^{1/2}) \, dt \\
\leq \mathbb{P}\{\text{Bin}(n, p_\delta) < i\} + \int_{\delta^2}^{\infty} \mathbb{P}\{\text{Bin}(n, p_{t^{1/2}}) < i\} \, dt. \tag{5.25}
\]

For \(\delta > 0\) sufficiently small, there exists \(c_2 > 0\) such that \(np_\delta - k_2 \geq c_2n\delta^d\). So by Hoeffding’s inequality, for any \(t_0 > \delta\),

\[
\sup_{x \in \mathcal{S}^{t_n}} \sup_{k_1 \leq i \leq k_2} \left[ \mathbb{P}\{\text{Bin}(n, p_\delta) < i\} + \int_{\delta^2}^{t_0} \mathbb{P}\{\text{Bin}(n, p_{t^{1/2}}) < i\} \, dt \right] \leq (1 + t_0)e^{-2c_2n\delta^d} = O(n^{-M}), \tag{5.26}
\]

for every \(M > 0\). Moreover, using the moment bound in (A.3),

\[
1 - p_t = \bar{P}(\{x + u : \|u\| > t\}) = O(1^t), \tag{5.27}
\]

as \(t \to \infty\), uniformly for \(x \in \mathcal{S}^{t_n}\). Therefore we can apply Bennett’s inequality (Shorack and Wellner, 1986, p.440) to show that there exist \(c_3, c_4 > 0\) such that for sufficiently large \(n\) and \(t_0\) and all \(t > t_0\),

\[
\sup_{x \in \mathcal{S}^{t_n}} \sup_{k_1 \leq i \leq k_2} \mathbb{P}\{\text{Bin}(n, p_{t^{1/2}}) < i\} \leq \exp\left[-c_3n\left\{\log\left(1 + \frac{c_3n}{1 - p_{t^{1/2}}}\right) - 1\right\}\right] \leq (1 + c_4t^{2/2})^{-c_3n/2}. \tag{5.28}
\]

We deduce from (5.25), (5.26) and (5.28) that

\[
\sup_{x \in \mathcal{S}^{t_n}} \sup_{k_1 \leq i \leq k_2} \mathbb{E}\{\|X(i) - x\|^2 1_{A_i}\} = O(n^{-M}) \tag{5.29}
\]

for all \(M > 0\). This result, combined with (5.24) and Markov’s inequality applied to the two central terms in (5.23), proves (5.4) as required.

To show (5.20), which bounds \(R_2\): Observe that by Step 1 and Step 2, there exist constants \(c_5, C_2 > 0\) such that

\[
\inf_{x_0 \in \mathcal{S}} \inf_{c_2t_n \leq |t| \leq \epsilon_n} \left| \frac{1/2 - \mu_n(x_0^t)}{\sigma_n(x_0^t)} \right| \geq c_5 |t| / s_n,
\]
uniformly for \( w_n \in W_{n,\beta} \). Hence,

\[
|R_2| \leq \frac{C_1}{s_n^3} \sum_{i=1}^{n} u_{n,i}^3 \int_{S} \left[ \int_{t \leq C_2 t_n} |t| \|\dot{\psi}(x_0)\| \, dt \right] \, d\text{Vol}^{d-1}(x_0)
\]

\[
+ \frac{C_1}{s_n^3} \sum_{i=1}^{n} u_{n,i}^3 \int_{S} \left[ \int_{C_2 t_n < |t| \leq \epsilon_n} \frac{|t| \|\dot{\psi}(x_0)\|}{1 + \epsilon_n^3 |t|^3/s_n^3} \, dt \right] \, d\text{Vol}^{d-1}(x_0)
\]

\[
= o(t_n^2 + s_n^2),
\]

uniformly for \( w_n \in W_{n,\beta} \), as required.

To show (5.21), which bounds \( R_3 \). Let

\[
r_{x_0} = -\frac{a(x_0) t_n}{\|\dot{\eta}(x_0)\| s_n}.
\]

Using the results of Step 1 and Step 2, given \( \epsilon \in (0, \inf_{x_0 \in S} \|\dot{\eta}(x_0)\|) \) sufficiently small, for large \( n \) we have that for all \( w_n \in W_{n,\beta} \), all \( x_0 \in S \) and all \( r \in [-\epsilon_n/s_n, \epsilon_n/s_n] \) that

\[
\left| \frac{1/2 - \mu_n(x_0^{r/s_n})}{\sigma_n(x_0^{r/s_n})} \right| - \left\{ -2\|\dot{\eta}(x_0)\|(r - r_{x_0}) \right\} \leq \epsilon^2(|r| + t_n/s_n).
\]

It follows that for large \( n \),

\[
\left| \Phi \left\{ \frac{1/2 - \mu_n(x_0^{r/s_n})}{\sigma_n(x_0^{r/s_n})} \right\} \right| - \Phi \left\{ -2\|\dot{\eta}(x_0)\| \left| r - \frac{2t_n}{s_n} a(x_0) \right| \right\}
\]

\[
\leq \left\{ \begin{array}{ll}
1 & \text{if } |r - r_{x_0}| \leq \epsilon t_n/s_n \\
\epsilon^2(|r| + t_n/s_n) & \text{if } \epsilon t_n/s_n < |r| < \epsilon_n/s_n.
\end{array} \right.
\]

We deduce that for large \( n \),

\[
\int_{-\epsilon_n}^{\epsilon_n} |t| \|\dot{\psi}(x_0)\| \left| \Phi \left\{ \frac{1/2 - \mu_n(x_0^t)}{\sigma_n(x_0^t)} \right\} \right| - \Phi \left\{ \frac{2}{s_n} \left( -\|\dot{\eta}(x_0)\| |t| - a(x_0) t_n \right) \right\} \right| \, dt
\]

\[
\leq \epsilon s_n^2 \int_{|r - r_{x_0}| \leq \epsilon t_n/s_n} |r| \, dr + s_n^2 \int_{-\infty}^{\epsilon} \epsilon^2(|r| + t_n/s_n) \phi(\|\dot{\eta}(x_0)\| |r - r_{x_0}|) \, dr
\]

\[
\leq \epsilon(s_n^2 + t_n^2).
\]

This allows us to conclude (5.21).

To show (5.22), which bounds \( R_4 \). We have

\[
|R_4| = s_n^2 \int_{S} \int_{|r| > \epsilon_n/s_n} |r| \left[ \Phi \left\{ -2\|\dot{\eta}(x_0)\| |r - r_{x_0}| \right\} - \mathbb{1}_{\{r < 0\}} \right] \, dr \, d\text{Vol}^{d-1}(x_0)
\]

\[
\leq 2s_n^2 \int_{S} \int_{r > \epsilon_n/s_n} |r| \Phi(-\|\dot{\eta}(x_0)\| |r|) \, dr \, d\text{Vol}^{d-1}(x_0) = o(s_n^2),
\]

25
uniformly for $w_n \in W_{n,\beta}$, as required.

**Proof of the fact that conditions (A.1)–(A.4) imply the margin condition (2.1)**

For the upper bound, recall from (5.16) that by the mean value theorem, for sufficiently small $\epsilon > 0,$

$$\inf_{x \in R \setminus S^*} |\eta(x) - 1/2| \geq c_\epsilon \epsilon,$$

where we may take $c_\epsilon = \inf_{x \in U_0} \|\eta(x)\|$, which is positive. By shrinking $U_0$ if necessary, we may assume that $D^* \equiv \sup_{x \in U_0} \bar{f}(x) < \infty$, and it follows that for small $\epsilon > 0,$

$$\mathbb{P}(|\eta(X) - 1/2| \leq \epsilon \cap X \in R) \leq \bar{P}(S^*/c_\epsilon) \leq D^* \nu_d(S^*/c_\epsilon) \leq C \epsilon,$$

where $C < \infty$, using Weyl’s tube formula (Gray 2004).

For the lower bound, we construct a tube similar to $S^*$, but contained in $R$. To do this, let $S_{\epsilon\ell} = \{x \in S : \text{dist}(x, \partial S) > \epsilon\}$ and let

$$S_\epsilon = \left\{ x_0 + t \frac{\eta(x_0)}{\|\eta(x_0)\|} : x_0 \in S_{\epsilon\ell}, |t| < \epsilon \right\}.$$

Further, let $C^* = \sup_{x \in U_0} \|\eta(x)\|$, which is finite. Again by the mean value theorem, for sufficiently small $\epsilon > 0,$

$$\sup_{x \in S_\epsilon} |\eta(x) - 1/2| \leq C^* \epsilon.$$

Thus, letting $d_* = \inf_{x \in U_0} \bar{f}(x) > 0$, for sufficiently small $\epsilon > 0,$

$$\mathbb{P}(|\eta(X) - 1/2| \leq \epsilon \cap X \in R) \geq \bar{P}(S_{\epsilon/C^*}) \geq d_* \nu_d(S_{\epsilon/C^*}) \geq c \epsilon,$$

where $c > 0$, again using Weyl’s tube formula. \qed

**Proof of Theorem 2**

Consider any vector of non-negative weights $w_n^{**} = (w_{ni}^{**})_{i=1}^n$ that minimises the function $\gamma_n(\cdot)$ defined in the statement of Theorem 1. Since $s_n^2$ is symmetric in $w_{n1}, \ldots, w_{nn}$, while $\alpha_i$ is increasing in $i$, we see that $(w_{ni}^{**})_{i=1}^n$ is decreasing in $i$. We let $k^{**} = \max\{i : w_{ni}^{**} > 0\}$. Now form the Lagrangian

$$L(w_n, \lambda) = \frac{1}{2} B_1 s_n^2 + \frac{1}{2} B_2 t_n^2 + \lambda \left( \sum_{i=1}^{k^{**}} w_{ni} - 1 \right).$$

Then for some $\lambda^{**}$,

$$0 = \frac{\partial L}{\partial w_{ni}} \bigg|_{(w_n^{**}, \lambda^{**})} = B_1 w_{ni}^{**} + \frac{B_2}{n^{1/d}} \alpha_i \sum_{j=1}^{k^{**}} \alpha_j w_{nj}^{**} + \lambda^{**},$$

(5.30)

for $i = 1, \ldots, k^{**}$. By summing (5.30) from $i = 1, \ldots, k^{**}$, and then multiplying (5.30) by $\alpha_i$ and again summing from $i = 1, \ldots, k^{**}$, we obtain two linear equations in $\sum_{j=1}^{k^{**}} \alpha_j w_{nj}^{**}$ and $\lambda^{**}$, which can be solved and substituted back into (5.30) to yield

$$w_{ni}^{**} = \frac{1}{1 + B_2 \frac{\sum_{j=1}^{k^{**}} \alpha_j^2 - (k^{**})^{1+4/d}}{B_1 n^{1/d}} \{\sum_{j=1}^{k^{**}} \alpha_j^2 - (k^{**})^{1+4/d}\}} - \frac{\alpha_i B_2 (k^{**})^{2/d}}{B_1 n^{1/d}} \{\sum_{j=1}^{k^{**}} \alpha_j^2 - (k^{**})^{1+4/d}\}.$$
for \( i = 1, \ldots, k^* \). In particular, \( \mathbf{w}^*_n \) is the unique minimiser of \( \gamma_n(\cdot) \). The weight vector \( \mathbf{w}^*_n \) is asymptotically equivalent to \( \mathbf{w}^*_n \) in the following sense: elementary calculations reveal that \( k^* = k^* \{ 1 + O((k^*)^{-1}) \} \), and moreover that

\[
\sum_{i=1}^{k^*} \alpha_i w^*_{ni} = \left( \frac{d + 2}{d + 4} \right) (k^*)^2 \{ 1 + O((k^*)^{-1}) \} \quad \text{and} \quad \sum_{i=1}^{k^*} \alpha_i w^*_{ni} = \left( \frac{d + 2}{d + 4} \right) (k^*)^2 \{ 1 + O((k^*)^{-2}) \},
\]

\[
\sum_{i=1}^{k^*} (w^*_{ni})^2 = \left\{ \frac{2(d + 2)}{(d + 4)k^*} \right\} (1 + O((k^*)^{-1}) \quad \text{and} \quad \sum_{i=1}^{k^*} (w^*_{ni})^2 = \left\{ \frac{2(d + 2)}{(d + 4)k^*} \right\} (1 + O((k^*)^{-2}) \}.
\]

It follows immediately that

\[
\frac{R_R(\hat{C}_{n}^{\text{wnn}}) - R_R(C^{\text{Bayes}})}{R_R(\hat{C}_{n}^{\text{wnn}}) - R_R(C^{\text{Bayes}})} = \frac{\gamma_n(\mathbf{w}^*_n)}{\gamma_n(\mathbf{w}^*_n)} \{ 1 + o(1) \} \to 1,
\]

and therefore that \((5.3)\) holds.

Arguing similarly to the above, we see that the conditions \( \sum_{i=1}^{n} w^2_{ni} / \sum_{i=1}^{n} (w^*_{ni})^2 \to 1 \) and \( \sum_{i=1}^{n} \alpha_i w_{ni} / \sum_{i=1}^{n} (w^*_{ni}) \to 1 \), or equivalently \((5.31)\), are sufficient for \((5.3)\) to hold. To see the necessity of these conditions, suppose for now that for some small \( \beta > 0 \), the weight vector \( \mathbf{w}_n \in W_{n,\beta} \) satisfies

\[
\frac{\sum_{i=1}^{n} w^2_{ni}}{\sum_{i=1}^{n} (w^*_{ni})^2} \equiv \tau_n \to \tau \in [0, 1).
\]

Then, by almost the same Lagrangian calculation as that above, we have

\[
\liminf_{n \to \infty} \frac{R_R(\hat{C}_{n}^{\text{wnn}}) - R_R(C^{\text{Bayes}})}{R_R(\hat{C}_{n}^{\text{wnn}}) - R_R(C^{\text{Bayes}})} \geq 1,
\]

where \( \bar{w}_n = (\bar{w}_{ni})_{i=1}^{n} \) is given by

\[
\bar{w}_{ni} = \frac{1}{k} \left( 1 + \frac{d}{2} - \frac{d \alpha_i}{2k^{2/d}} \right) \mathbb{I}_{\{ 1 \leq i \leq k \}},
\]

and where \( \frac{k}{k^*} \to 1/\tau \). It follows that for small \( \beta > 0 \), and for any \( \mathbf{w}_n \in W_{n,\beta} \) satisfying \( \sum_{i=1}^{n} w^2_{ni} / \sum_{i=1}^{n} (w^*_{ni})^2 \leq \tau_n \), we have

\[
\liminf_{n \to \infty} \frac{R_R(\hat{C}_{n}^{\text{wnn}}) - R_R(C^{\text{Bayes}})}{R_R(\hat{C}_{n}^{\text{wnn}}) - R_R(C^{\text{Bayes}})} \geq \liminf_{n \to \infty} \frac{R_R(\hat{C}_{n}^{\text{wnn}}) - R_R(C^{\text{Bayes}})}{R_R(\hat{C}_{n}^{\text{wnn}}) - R_R(C^{\text{Bayes}})} = \frac{1}{d + 4} \left( \frac{d}{\tau^{4/d} + 4\tau} \right) > 1.
\]

A very similar argument shows that if

\[
\sum_{i=1}^{n} \alpha_i w_{ni} / \sum_{i=1}^{n} (w^*_{ni}) \to \sigma \in [0, 1),
\]

then

\[
\sum_{i=1}^{n} \alpha_i w_{ni} / \sum_{i=1}^{n} (w^*_{ni}) \to \sigma \in [0, 1),
\]

for \( \sigma \in [0, 1) \).
then the conclusion of (5.32) also holds. But if (2.5) holds and it is not the case that both 
\[ \sum_{i=1}^{n} \frac{w_{ni}^2}{\sum_{i=1}^{n}(w_{ni}^*)^2} \to 1 \] and \[ \sum_{i=1}^{n} \frac{\alpha_{i}w_{ni}}{\sum_{i=1}^{n} \alpha_{i}w_{ni}^*} \to 1, \] then either (5.31) or (5.33) would have to hold on a subsequence. But then we see from (5.32) that (2.5) cannot hold, and this contradiction means that the conditions (2.6) are necessary for (2.5).

The final part of the theorem, deriving (2.7), is an elementary calculation and is omitted. \( \square \)

**Proof of Corollary 4**

This corollary follows from Theorem 1 and the following facts:

\[
\sum_{i=1}^{n} \alpha_{i}w_{ni}^{b,\text{with}} = \frac{\Gamma(2 + \frac{2}{d})}{q^{2/d}} \left\{ 1 + O\left( \frac{1}{nq} + q^{2} \right) \right\} \quad \text{and} \quad \sum_{i=1}^{n} (w_{ni}^{b,\text{with}})^2 = \frac{q}{2} \left\{ 1 + O\left( \frac{1}{nq} + q^{2} \right) \right\}
\]

\[
\sum_{i=1}^{n} \alpha_{i}w_{ni}^{b,w/o} = \frac{\Gamma(2 + \frac{2}{d})}{q^{2/d}} \left\{ 1 + O\left( \frac{1}{nq} + q \right) \right\} \quad \text{and} \quad \sum_{i=1}^{n} (w_{ni}^{b,w/o})^2 = \frac{q}{2} \left\{ 1 + O\left( \frac{1}{nq} + q \right) \right\}
\]

\[
\sum_{i=1}^{n} \alpha_{i}w_{ni}^{\text{Geo}} = \frac{\Gamma(2 + \frac{2}{d})}{q^{2/d}} \{1 + O(q)\} \quad \text{and} \quad \sum_{i=1}^{n} (w_{ni}^{\text{Geo}})^2 = \frac{q}{2} \{1 + O(q)\},
\]

where the error terms are, in each case, uniform for \( n^{-(1-\beta)} \leq q \leq n^{-\beta} \). \( \square \)

**Proof of Theorem 6**

Let \( t_{n}^{(r)} = n^{-2r/d} \sum_{i=1}^{n} \alpha_{i}^{(r)}w_{ni} \). We only need to show that

\[
\sup_{x \in S^{e_{n}}} \left| \mu_{n}(x) - \eta(x) - a^{(r)}(x)t_{n}^{(r)} \right| = o(t_{n}^{(r)}), \quad (5.34)
\]

uniformly for \( w_{n} \in W_{n,\beta,r}^{\uparrow} \), because the rest of the proof is virtually identical to that of Theorem 1. The appropriate analogue of (5.8) is

\[
\sum_{i=1}^{k_{2}} w_{ni} \int_{\|u\| \leq \delta_{n}} [\hat{\eta}(x)^{T} u n \{ f(x + u) - \hat{f}(x) \} + \frac{1}{2} u^{T} \hat{\eta}(x) u n \hat{f}(x + u)] \mathbb{P}\{ \text{Bin}(n - 1, p_{\|u\|}) = i - 1 \} \, du
\]

\[
= \{1 + o(1)\} \sum_{i=k_{1}}^{k_{2}} \frac{n \Delta w_{ni}}{(2r - 2)!} \sum_{j=1}^{d} \sum_{s:|s| = r - 1} \int_{\|u\| \leq \delta_{n}} \left\{ \eta_{j}(x) u_{j}^{2} u^{s} \hat{f}_{s,j}(x) + \frac{1}{2} \eta_{jj}(x) u_{j}^{2} u^{s} \hat{f}_{s}(x) \right\} \times \mathbb{P}\{ \text{Bin}(n - 1, p_{\|u\|}) < i \} \, du, \quad (5.35)
\]

uniformly for \( x \in S^{e_{n}} \) and \( w_{n} \in W_{n,\beta,r}^{\uparrow} \). Combining (5.6), (5.7), (5.35), (5.9) and (5.10), we have

\[
\sum_{i=1}^{k_{2}} w_{ni} \mathbb{E}\{(X(i) - x)^{T} \hat{\eta}(x)\} + \frac{1}{2} \sum_{i=k_{1}}^{k_{2}} w_{ni} \mathbb{E}\{(X(i) - x)^{T} \hat{\eta}(x)(X(i) - x)\}
\]

\[
= \{1 + o(1)\} \sum_{i=1}^{n} \frac{n \Delta w_{ni}}{(2r - 2)!} \sum_{j=1}^{d} \sum_{s:|s| = r - 1} \int_{\|v\| \leq 1} v_{j}^{2s} v_{j}^{2} \, dv
\]

\[
= a^{(r)}(x)t_{n}^{(r)} + o(t_{n}^{(r)}), \quad (5.36)
\]
uniformly for $x \in S^n$ and $w_n \in W_{n,\beta,r}^\dagger$. Combining (5.3), the analogue of (5.4) and (5.36), this proves (5.34).

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