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# ADAPTIVE NON-ASYMPTOTIC CONFIDENCE BALLS IN DENSITY ESTIMATION

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**Abstract.** We build confidence balls for the common density $s$ of a real valued sample $X_1, \dots, X_n$. We use resampling methods to estimate the projection of $s$ onto finite dimensional linear spaces and a model selection procedure to choose an optimal approximation space. The covering property is ensured for all $n \geq 2$ and the balls are adaptive over a collection of linear spaces.

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## 1. Introduction

In this paper, we discuss the problem of adaptive confidence balls, from a non-asymptotic point of view, in the particular context of density estimation. Let $S$ be a set of densities with respect to the Lebesgue measure $\mu$ on $\mathbb{R}$. Given an i.i.d sample $X_{1:n} = (X_1, \dots, X_n)$ and a confidence level $\beta \in (0,1)$, a confidence set (hereafter CS) $\hat{B}_\beta(X_{1:n})$ on $S$ is a subset of $S$ satisfying the following covering property:

$$\forall s \in S,\ \mathbb{P}_s \left( s \in \hat{B}_\beta(X_{1:n}) \right) \geq 1 - \beta \tag{1.1}$$

where, for all $s$ in $S$, $\mathbb{P}_s$ denotes the distribution of $X_{1:n}$ when the marginals have common density $s$. All the CS considered in this paper are $L^2$-balls, centered on estimators $\hat{s}$ of $s$, and with random radius $\hat{\rho}_\beta$. The quality of a CS is measured with the quantiles of $\hat{\rho}_\beta$. We are looking for adaptive CS, which means that, given a collection $(S_m)_{m \in \mathcal{M}_n}$ of subsets of $S$, $\hat{\rho}_\beta$ should be as small as possible over all the sets $(S_m)_{m \in \mathcal{M}_n}$.

This problem was mostly considered in regression frameworks, see among others Li [25], Lepski [23], Juditski and Lepski [20], Hoffmann and Lepski [14], Juditski and Lambert-Lacroix [19], Baraud [4], Beran [5], Beran and Dümbgen [6], Cai and Low [9], Genovese and Wassermann [12,13]. Robins and van der Vaart [28] considered a more general Hilbertian framework that includes in particular density estimation and some regression frameworks.

Our adaptive balls are derived from a model selection procedure, which is essentially the one of Baraud [4]. We start with a collection of linear spaces $(S_m)_{m \in \mathcal{M}_n}$ and associate to each of these, the projection estimator $\hat{s}_m$ of $s$ and some positive number $\hat{\rho}(m)$. The $\hat{\rho}(m)$'s are suitably calibrated to satisfy the property that, with probability close to one the distance between $s$ and its projection estimator $\hat{s}_m$ is not larger than $\hat{\rho}(m)$. We

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then select $\hat{m}$ as the minimizer of $\hat{\rho}(m)$ and define the confidence ball as the $L^2$-ball centered at $\hat{s}_{\hat{m}}$ of radius $\hat{\rho}(\hat{m})$.

We use two different ingredients to compute $\hat{\rho}(m)$. The first one is a resampling estimator of $\|s_m - \hat{s}_m\|^2$, where $s_m$ denotes the projection of $s$ onto $S_m$. It is naturally derived from Efron's heuristic (see Efron [10]), in the same way as Arlot *et al.* [3]. This allows us in particular to keep all the sample to build $\hat{s}_m$. This is an improvement compared with Robins and van der Vaart [28] or Cai and Low [9], who cut the sample into two parts, the first one being used to build an estimator $\hat{s}$ of $s$ and the other to evaluate the distance $\|\hat{s} - s\|^2$.

The second ingredient is an estimator of $\|s - s_m\|^2$, based on U-statistics, as in Laurent [21,22]. The proofs are handled thanks to a concentration inequality for $U$-statistics, derived from Houdré and Reynaud–Bouret [15]. The main advantage of a model selection's approach is that the resulting CS are non asymptotic, *i.e.* (1.1) holds for all $n$. Moreover, the CS behaves well even if $s$ does not belong to $S$, which outperforms, in that case, the result of Li [25].

Let $S$ be a linear space with dimension $d$ and let $(S_m)_{m\in\mathcal{M}_n}$ be a collection of linear subspaces of $S$, with respective dimensions $(d_m)_{m\in\mathcal{M}_n}$. The diameter of our CS on $S$ is upper bounded, for any $s$ in $S_m$, by $C(\sqrt{d} \vee d_m)/n$, where $C$ is a constant, free from $d$, $d_m$, and $n$. This bound is optimal in the minimax sense. Hence, adaptation is possible over collections of subspaces with dimension $d_m \geq \sqrt{d}$ for $L^2$-balls. This positive result does not hold in general, in particular, adaptation is impossible for $L^\infty$-balls (Low [26]). However, the adaptation property is strongly limited since it is impossible over spaces with dimension $d_m \leq \sqrt{d}$. This negative result was already proved asymptotically in Li [25], Hoffmann and Lepski [14], Juditski and Lambert-Lacroix [19], Robins and van der Vaart [28]. It was proved non-asymptotically in a regression framework in Baraud [4]. We use the method of Baraud [4] and extend his result to the density estimation framework.

The paper is decomposed as follows. Section 2 introduces the notations and the main assumptions. Section 3 presents the technical tools required for the construction of our CS. Section 4 gives the main results, we build our CS, give upper bounds on their size and prove their optimality in the minimax sense. Section 5 presents a short simulation study, where we illustrate the behavior of our resampling-based estimators. All the proofs are postponed to Section 6. We add in an Appendix the proofs of some technical lemmas.

## 2. Notations and assumptions

### 2.1. Notations

Hereafter, $L^2(\mu)$ denotes the space of all measurable functions $t:\mathbb{R}\to\mathbb{R}$ such that $\int_{\mathbb{R}} t^2(x)\mathrm{d}\mu(x) < \infty$. It is endowed by its classical scalar product defined, for all $t$, $t'$ in $L^2(\mu)$ by $\langle t, t'\rangle = \int_{\mathbb{R}} t(x)t'(x)\mathrm{d}\mu(x)$ and by the associated $L^2$-norm defined, for $t$ in $L^2(\mu)$ by $\|t\| = \sqrt{\langle t, t\rangle}$.

For any density $s$, we denote by $\mathbb{P}_s$ the distribution of an iid sample $X_{1:n} = (X_1, \ldots, X_n)$ with common marginal density $s$ and by $\mathbb{E}_s$ the expectation with respect to $\mathbb{P}_s$.

Hereafter, $S$, with various subscripts, denotes a linear subspace of $L^2(\mu)$ and $S^*$ the set of densities in $S$. For all sets $\mathcal{F}$ in $L^2(\mu)$, the $L^2$-diameter of $\mathcal{F}$ is defined by

$$\Delta(\mathcal{F}) = \sup_{(t,t')\in\mathcal{F}^2} \|t - t'\|.$$

For a random set $\hat{B}$ in $L^2(\mu)$, a linear space $S$ of measurable functions and a real number $\alpha$ in $(0,1)$, we define the $(S,\alpha)$-size of $\hat{B}$ as

$$\Delta_{(S,\alpha)}(\hat{B}) = \inf\left\{\delta > 0,\ \sup_{s\in S^*} \mathbb{P}_s(\Delta(\hat{B}) > \delta) \leq \alpha\right\}. \tag{2.1}$$

For all indexes sets $\Lambda$, $(\psi_\lambda)_{\lambda\in\Lambda}$ will always denote an orthonormal system in $L^2(\mu)$.

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## 2.2. **Efron's resampling heuristic**

Let $X, X_1, \ldots, X_n$ be i.i.d random variables with common density $s$, let $P_s$ and $P_n$ denote the following processes defined respectively for all functions $t$ in $L^2(\mu)$ and for all measurable functions $t$ by

$$P_s t = \langle s, t \rangle = \int_{\mathbb{R}} t(x)s(x)\mathrm{d}\mu(x) = \mathbb{E}(t(X)),\ P_n t = \frac{1}{n}\sum_{i=1}^{n} t(X_i).$$

Hereafter, a resampling scheme $(W_1, \ldots, W_n)$ is a vector of real valued random variables, independent of $(X_1, \ldots, X_n)$ and exchangeable, which means that, for all permutations $\tau$ of $1, \ldots, n$,

$$(W_{\tau(1)}, \ldots, W_{\tau(n)}) \text{ has the same law as } (W_1, \ldots, W_n).$$

Let $(W_1, \ldots, W_n)$ be a resampling scheme, let $\bar{W}_n = \sum_{i=1}^n W_i/n$ and let $P_n^W$ denotes the resampling-based empirical process defined, for all measurable functions $t$, by

$$P_n^W t = \frac{1}{n}\sum_{i=1}^{n} W_i t(X_i).$$

For all random variables $F(X_1, \ldots, X_n, W_1, \ldots, W_n)$, we denote by

$$\mathbb{E}_W\left(F(X_1, \ldots, X_n, W_1, \ldots, W_n)\right) = \mathbb{E}\left(F(X_1, \ldots, X_n, W_1, \ldots, W_n)|X_1, \ldots, X_n\right).$$

Let $F$ be a known functional and $F_n = F(P_n, P_s)$, we define the resampling estimator of $F_n$ by

$$F_n^W = C_W \mathbb{E}_W\left(F(P_n^W, \bar{W}_n P_n)\right),$$

where $C_W$ is a constant depending only on the functional $F$ and the law of the resampling scheme. Efron's heuristics states that $F_n^W$ provides a sharp estimator of $F_n$ when the constant $C_W$ is well chosen.

## 2.3. **Balls in functional spaces**

Our method is strongly based on empirical process methods, in particular on Talagrand's concentration inequality. This inequality involves some $L^\infty$-norms, this is why we introduce the following notations. Let $S$ be a linear space of measurable functions. For any function $t$ in $L^2(\mu) \cap L^\infty(\mu)$, let $\pi_S(t)$ denote its orthogonal projection onto $S$, let $\|t\|_\infty$ be its $L^\infty$-norm. For all $C$, $C'$, $\eta$ in $\bar{\mathbb{R}}_+$, for all $t$ in $L^2(\mu)$, let

$$B_2(t, C, S) = \{t' \in S,\ \|t' - t\| \leq C\},\ B(S) = B_2(0, 1, S) = \{t \in S,\ \|t\| \leq 1\}. \tag{2.2}$$

$$B_{2,\infty}(C, C', \eta, S) = \left\{t \in L^2(\mu) \cap L^\infty(\mu),\ \|t\| \leq C,\ \|t\|_\infty \leq C',\ \|t - \pi_S(t)\| \leq \eta\right\}. \tag{2.3}$$

## 2.4. **Basic definitions**

**Definition 2.1** (confidence sets)**.** Let $(X_1, \ldots, X_n)$ be an i.i.d. sample of real valued random variables, let $S \subset L^2(\mu)$ and let $\beta$ be a real number in $(0, 1)$. The set $CS(S, \beta)$ of $(1 - \beta)$-confidence balls on $S$ is defined as the collection of all subsets $\hat{B}_\beta = B_2(\hat{s}, \hat{\rho}_\beta, S)$ of $L^2(\mu)$, where $\hat{s}$ and $\hat{\rho}_\beta$ are measurable with respect to $\sigma(X_1, \ldots, X_n)$ such that

$$\forall s \in S^*,\ \mathbb{P}_s\left(s \in \hat{B}_\beta\right) \geq 1 - \beta.$$

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**Definition 2.2** (minimax rate of convergence for confidence sets)**.** Let $(X_1, \dots, X_n)$ be an i.i.d. sample of real valued random variables, let $S' \subset S \subset L^2(\mu)$ and let $\alpha$, $\beta$ be real numbers in $(0,1)$. The $(\alpha,\beta)$-minimax rate of convergence over $S'$ for CS on $S$ is defined as

$$\phi_n(\alpha,\beta,S,S') = \inf_{\hat{B}_\beta \in CS(S,\beta)} \Delta_{(S',\alpha)}(\hat{B}_\beta).$$

**Definition 2.3** (adaptive confidence sets)**.** Let $(X_1, \dots, X_n)$ be an i.i.d. sample of real valued random variables, let $S \subset L^2(\mu)$, let $(S_m)_{m\in\mathcal{M}_n}$ be a collection of subsets of $S$ and let $\alpha$, $\beta$ be real numbers in $(0,1)$. A CS $\hat{B}_\beta$ in $CS(S,\beta)$ is said to be optimal, or adaptive over $(S_m)_{m\in\mathcal{M}_n}$, if the following condition holds.

For all fixed $\alpha$ in $(0,1)$, there exists a constant $c(\alpha,\beta) > 0$ free from $n$, $S$ and $(S_m)_{m\in\mathcal{M}_n}$ such that, for all $m$ in $\mathcal{M}_n$,

$$\Delta_{S_m,\alpha}(\hat{B}_\beta) \le c(\alpha,\beta)\phi_n(\alpha,\beta,S,S_m).$$

**Definition 2.4** (test)**.** Let $(X_1, \dots, X_n)$ be an i.i.d. sample of real valued random variables. Let $S$ be a family of densities on $\mathbb{R}$. Let $S_0$, $S_1$ be two disjoint subsets in $S$. A test $T$ of the assumption $H_0 : s \in S_0$ against the alternative $H_1 : s \in S_1$ is a function $T : \mathbb{R}^n \to \{0,1\}$. The test $T$ is said to have a confidence level $1-\alpha \in (0,1)$ when

$$\forall s \in S_0,\ \mathbb{P}_s\left(T(X_1,\dots,X_n) = 0\right) \ge 1-\alpha.$$

It is said to have a power $1-\beta \in (0,1)$ when

$$\forall s \in S_1,\ \mathbb{P}_s\left(T(X_1,\dots,X_n) = 1\right) \ge 1-\beta.$$

## 2.5. Main assumptions

Let $(S_m)_{m\in\mathcal{M}_n}$ be a collection of linear subspaces of $L^2(\mu)$, with finite dimensions respectively denoted by $(d_m)_{m\in\mathcal{M}_n}$. We make the following assumptions on this collection.

**H1:** There exists $m_n$ in $\mathcal{M}_n$ such that $S_{m_n} = \mathrm{Span}\left(\bigcup_{m\in\mathcal{M}_n} S_m\right)$.

**H2:** There exists a constant $C_1$ such that, for all $m$ in $\mathcal{M}_n$, for all $t$ in $S_m$

$$\|t\|_\infty \le C_1\sqrt{d_m}\|t\|.$$

The last assumption is only technical and let us simplify the results. Let $\beta$ be a real number in $(0,1)$.

**H3:** $(\mathcal{M},\beta)$: For all $n \ge 2$ $N_n = \mathrm{Card}(\mathcal{M}_n)$ is finite and there exists a constant $C_{\mathcal{M}}$ such that, for all $n \ge 2$,

$$\frac{2\sqrt{d_n}\ln(6N_n/\beta)}{n} \le C_{\mathcal{M}}.$$

Four examples are usually developed as fulfilling this set of assumptions:

**[Hist]** regular histogram spaces: for all $m$ in $\mathbb{N}^*$, $S_m$ is the space of all the functions constant on the partition $(I_{[k/m,(k+1)/m)})_{k=0,\dots,m-1}$ of $[0,1]$, $d_m = m$.

**[T]** trigonometric spaces: $S_m$ is the linear span of the functions $\psi_{0,0}(x) = 1_{[0,1]}$, $\psi_{j,1}(x) = \sqrt{2}\cos(2\pi jx)1_{[0,1]}(x)$ and $\psi_{j,2}(x) = \sqrt{2}\sin(2\pi jx)1_{[0,1]}(x)$ for all $1 \le j \le J_m$. $d_m = 2J_m + 1$.

**[P]** regular piecewise polynomial spaces: $S_m$ is the linear span of the functions $(\psi_{j,k})$ for $j = 1,\dots,J_m$, $k = 0,\dots,r-1$, where, for all $j = 1,\dots,J_m$ and $k = 0,\dots,r-1$, $\psi_{j,k}$ is a polynomial of degree $k$ on $[(j-1)/J_m, j/J_m]$. $d_m = rJ_m$.

**[W]** spaces spanned by dyadic wavelets with regularity $r$.

We have to choose $d_{m_n} \le Cn^2/(\ln n)^2$ and $\beta \ge n^{-r}$ for some $r > 0$ in order to fulfill Assumption **H3**$(\mathcal{M},\beta)$. For a description of those spaces and their properties, we refer to Birgé and Massart [7]. Hereafter, in order to simplify the notations, we will often write $S_n$, $d_n$, $s_n$,... instead of $S_{m_n}$, $d_{m_n}$, $s_{m_n}$,...

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## 3. Technical tools

This section presents the results required in Section 4 to build our adaptive confidence sets. Let $s$ be a density in $L^2(\mu)$ and let $s_m$ and $s_n$ denote respectively its orthogonal projections onto the linear spaces $S_m$ and $S_n$, where $S_m \subset S_n$. We recall the definition and some basic properties of the projection estimator $\hat{s}_m$ of $s$ on $S_m$ in Section 3.1. From Pythagoras theorem, it satisfies

$$\|s - \hat{s}_m\|^2 = \|s - s_n\|^2 + \|s_n - s_m\|^2 + \|s_m - \hat{s}_m\|^2. \tag{3.1}$$

Section 3.2 deals with the estimation of $\|s_m - \hat{s}_m\|^2$. We introduce our resampling estimator and state a very important concentration inequality (Thm. 3.3). In Section 3.3, we introduce our estimator of $\|s_n - s_m\|^2$ based on $U$-statistics.

### 3.1. Projection estimators

**Definition 3.1** (projection estimators)**.** Let $X_1, \dots, X_n$ be i.i.d random variables with common density $s$ in $L^2(\mu)$. Let $S_m$ be a linear subspace of $L^2(\mu)$. The projection estimator of $s$ on $S_m$ is defined by

$$\hat{s}_m = \inf_{t \in S_m} \|t\|^2 - 2P_n t.$$

Classical computations show the following lemma:

**Lemma 3.2.** *Let $X_1, \dots, X_n$ be i.i.d random variables with common density $s$ in $L^2(\mu)$. Let $S_m$ be a linear subspace of $L^2(\mu)$ and let $(\psi_\lambda)_{\lambda \in \Lambda_m}$ be an orthonormal basis of $S_m$. Let $s_m$ be the orthogonal projection of $s$ onto $S_m$ and let $\hat{s}_m$ be the projection estimator of $s$ onto $S_m$. Then,*

$$s_m = \sum_{\lambda \in \Lambda_m} (P_s \psi_\lambda)\psi_\lambda,\ \hat{s}_m = \sum_{\lambda \in \Lambda_m} (P_n \psi_\lambda)\psi_\lambda,\ \|s_m - \hat{s}_m\|^2 = \sum_{\lambda \in \Lambda_m} \left[(P_n - P_s)\psi_\lambda\right]^2.$$

### 3.2. Estimation of $\|s_m - \hat{s}_m\|^2$ by resampling methods

Let $s$ be a density in $L^2(\mu)$. Let $S_m$ be a finite dimensional linear subspace of $L^2(\mu)$, let $(\psi_\lambda)_{\lambda \in \Lambda_m}$ be an orthonormal basis of $S_m$. Let $s_m$ denote the orthogonal projection of $s$ onto $S_m$ and let $\hat{s}_m$ denote the projection estimator of $s$ onto $S_m$. $\|s_m - \hat{s}_m\|^2$ is a functional of $P_n$ and $P_s$, therefore, it can be estimated by resampling. Indeed, let $(W_1, \dots W_n)$ be a resampling scheme and let $\bar{W}_n = \sum_{i=1}^n W_i/n$. The resampling estimator of $\|s_m - \hat{s}_m\|^2$ given by Efron's heuristic (see Sect. 2.2) is defined for this resampling scheme and a suitably chosen constant $C_W$ by:

$$p_W(S_m) = C_W \sum_{\lambda \in \Lambda_m} \mathbb{E}_W\left(\left[(P_n^W - \bar{W}_n P_n)\psi_\lambda\right]^2\right). \tag{3.2}$$

$p_W(S_m)$ is well defined since we can check with Cauchy–Schwarz inequality that

$$p_W(S_m) = C_W \mathbb{E}_W\left(\left[\sup_{t \in S_m, \|t\| \le 1} (P_n^W - \bar{W}_n P_n)t\right]^2\right).$$

The deviations of $p_W(S_m)$ are given by the following theorem.

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**Theorem 3.3.** *Let $S_m$ be a linear subspace of $L^2(\mu)$ with finite dimension $d_m$, satisfying* **H2** *and let $C_3 > 0$. Let $X_1, \dots, X_n$ be an i.i.d. sample, let $(W_1, \dots W_n)$ be a resampling scheme and let $p_W(S_m)$ be the associated random variables defined in (3.2) for $C_W = \mathrm{Var}\left(W_1 - \bar{W}_n\right)$. There exists a constant $\kappa_v(C_1, C_3)$ such that, for all $2 \leq x \leq C_3 n/\sqrt{d_m}$, for all densities $s$ in $L^2(\mu) \cap L^\infty(\mu)$,*

$$\mathbb{P}_s\left(\|s_m - \hat{s}_m\|^2 > p_W(S_m) + \kappa_v(C_1, C_3)(1 + \sqrt{\|s\|_\infty \wedge \|s\| \, d_m^{1/2} \wedge d_m})\frac{\sqrt{d_m}x}{n}\right) \leq \mathrm{e}^{-x/2}.$$

**Comments:**

- This theorem is one of the main contributions of the article. It provides a sharp control of the variance term. It is the main difference with the article of Baraud who worked in a Gaussian framework and handled this term with a concentration inequality for $\chi^2$-statistics of Birgé [7]. Our new construction is more general and can be easily adapted to other frameworks, which is not the case in Baraud [4].
- It is proved thanks to a technical lemma (Lem. 6.1) and a sharp concentration inequality (Lem. 6.2). Lemma 6.1 shows that, with our choice of $C_W$, $\|s_m - \hat{s}_m\|^2 - p_W(S_m)$ is a totally degenerate $U$-statistics of order 2. Lemma 6.2 is a concentration inequality for $U$-statistics of order 2.
- The Proof of Lemma 6.2 is derived from Houdré and Reynaud–Bouret [15], it follows mainly the one of Fromont and Laurent [11]. The main improvement compared with Fromont and Laurent [11] is that we work with general linear spaces $S_m$.
- The bound involves a term $\sqrt{\|s\|_\infty} \wedge \sqrt{\|s\|} d_m^{1/4} \wedge \sqrt{d_m}$. From a theoretical point of view, the term $\sqrt{\|s\|} d_m^{1/4} \wedge \sqrt{d_m}$ is useless asymptotically when $\|s\|_\infty$ is finite. In practice the $L^2$-norm of $s$ is often much smaller than its $L^\infty$-norm. Moreover, our control can also be used when $\|s\|_\infty$, $\|s\|$ or both of these quantities are unknown, since $\kappa_v(C_1, C_3)$ is free from $\|s\|$, $\|s\|_\infty$.
- The condition on $x$ is not a problem in practice. We are interested in cases where $1 - \mathrm{e}^{-x/2}$ is large, therefore, $2 \leq x$ will always be satisfied. Moreover, we will see in Section 4 that the assumptions **H3**$(\mathcal{M}, \beta)$ are designed to ensure that the interesting $x$ satisfy $x \leq C_3 n/\sqrt{d_m}$ provided that $C_3$ is sufficiently large.
- This theorem can be used to build a model selection procedure of density estimation. Actually, an ideal penalty in this problem is given by $2\|s_m - \hat{s}_m\|^2$ and the aim of model selection is to evaluate this ideal penalty as precisely as possible. Theorem 3.3 provides such a control. This important application is discussed in detail in [24]. For an introduction to model selection, we refer to Massart [27]. The concept of ideal penalty is defined in Arlot [1].
- In order to keep the result as readable as possible, we only give the explicit form of the constant $\kappa_v(C_1, C_3)$ in the Proof of Theorem 3.3.

**Corollary 3.4.** *Let $X_1, \dots, X_n$ be i.i.d. real valued random variables. Let $(S_m)_{m \in \mathcal{M}_n}$ be a collection of finite dimensional linear spaces satisfying* **H1**, **H2**. *Let $\beta$ be a real number in $(0,1)$ such that* **H3**$(\mathcal{M}, \beta)$ *holds and let $M_2 > 0$, $M_\infty > 0$. Let $(W_1, \dots, W_n)$ be a resampling scheme and let $p_W(S_m)$ be the associated resampling estimator defined in Theorem 3.3. Let $\kappa_v(C_1, C_{\mathcal{M}})$ be the constant defined in Theorem 3.3 for $C_3 = C_{\mathcal{M}}$, let $x_n = 2\ln(2N_n/\beta) \vee 2$ and let*

$$V(m, \beta, X_1, \dots, X_n) = p_W(S_m) + \kappa_v(C_1, C_{\mathcal{M}})\left(1 + \sqrt{M_\infty \wedge M_2 d_m^{1/2} \wedge d_m}\right)\frac{\sqrt{d_m}x_n}{n}. \tag{3.3}$$

*Then, for all densities $s$ in $L^2(\mu) \cap L^\infty(\mu)$ such that $\|s\| \leq M_2$ and $\|s\|_\infty \leq M_\infty$,*

$$\mathbb{P}_s\left(\exists m \in \mathcal{M}_n, \ \|s_m - \hat{s}_m\|^2 > V(m, \beta, X_1, \dots, X_n)\right) \leq \frac{\beta}{2}.$$

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**Comments:**

- This corollary gives a uniform upper bound $V(m,\beta,X_1,\dots X_n)$ on the variance term.
- The size of this uniform bound, in the sense of (2.1), is given by the following theorem.

**Theorem 3.5.** *Let $X_1,\dots,X_n$ be i.i.d. real valued random variables. Let $(S_m)_{m\in\mathcal{M}_n}$ be a collection of linear spaces satisfying* **H1**, **H2**. *Let $\alpha$, $\beta$ be real numbers in $(0,1)$ such that this collection satisfies also* **H3**$(\mathcal{M},\alpha)$ *and* **H3**$(\mathcal{M},\beta)$. *Let $M_2>0$, $M_\infty>0$ and let $V_{m,\beta}=V(m,\beta,X_1,\dots,X_n)$ be the associated random variables defined in (3.3). There exists a constant $\kappa$, free from $d_m$, $M_2$, $M_\infty$, $\alpha$, $\beta$, such that, for all $m$ in $\mathcal{M}_n$,*

$$\Delta^2_{B_{2,\infty}(M_2,M_\infty,0,L^2(\mu)),\alpha}(V_{m,\beta}) \le \kappa\left[\frac{d_m}{n}+\left(1+\sqrt{M_\infty\wedge M_2 d_m^{1/2}\wedge d_m}\right)\frac{\sqrt{d_m}}{n}\ln\left[\frac{N_n}{\alpha\beta}\right]\right].$$

**Comments:**

- For fixed confidence level $\alpha$, $\beta$, the asymptotic order of magnitude of $V_{m,\beta}$ is $d_m/n$ for all models with dimension $d_m\ge(\ln N_n)^2$.

### 3.3. Estimation of $\|s_n-s_m\|^2$

The simple following lemma is important to understand our procedure.

**Lemma 3.6.** *Let $X_1,\dots,X_n$ be i.i.d. real valued random variables with common density $s$ in $L^2(\mu)$. Let $S_m\subset S_n$ be two linear subspaces of $L^2(\mu)$, with respective finite dimensions $d_m$ and $d_n$. Let $s_m$ and $s_n$ be the orthogonal projections of $s$ respectively onto $S_m$ and $S_n$. Let $(\psi_\lambda)_{\lambda\in\Lambda_n}$ be an orthonormal basis of $S_n$ such that $(\psi_\lambda)_{\lambda\in\Lambda_m}$ is an orthonormal basis of $S_m$, with $\Lambda_m\subset\Lambda_n$. Then*

$$\|s_n-s_m\|^2=\sum_{\lambda\in\Lambda_n-\Lambda_m}(P_s\psi_\lambda)^2=\mathbb{E}_s\left(\frac{1}{n(n-1)}\sum_{i\ne j=1}^{n}\sum_{\lambda\in\Lambda_n-\Lambda_m}\psi_\lambda(X_i)\psi_\lambda(X_j)\right). \tag{3.4}$$

Based on this kind of lemma, Laurent [21,22] introduced the estimators based on $U$-statistics to estimate quadratic functionals of a density. These estimators were successfully used by Fromont and Laurent [11] for goodness of fit tests in a density estimation model, and by Robins and van der Vaart [28] to build adaptive confidence sets. We follow the same steps here and define, for any observation $X_1,\dots X_n$, for all finite dimensional linear spaces $S_m\subset S_n$, for all orthonormal basis $(\psi_\lambda)_{\lambda\in\Lambda_n}$ of $S_n$ such that $(\psi_\lambda)_{\lambda\in\Lambda_m}$ is an orthonormal basis of $S_m$, with $\Lambda_m\subset\Lambda_n$,

$$p_b(S_m,S_n)=\frac{1}{n(n-1)}\sum_{i\ne j=1}^{n}\sum_{\lambda\in\Lambda_n-\Lambda_m}\psi_\lambda(X_i)\psi_\lambda(X_j). \tag{3.5}$$

$p_b(S_m,S_n)$ is well defined since we can prove with Cauchy–Schwarz inequality that, if $S_n^{\perp m}$ denotes the orthogonal of $S_m$ in $S_n$,

$$p_b(S_m,S_n)=\frac{1}{n-1}\left(n\sup_{t\in B_2(S_n^{\perp m})}(P_nt)^2-P_n\left(\sup_{t\in B_2(S_n^{\perp m})}t^2\right)\right).$$

The deviations of $p_b(S_m,S_n)$ are given by the following result:

**Lemma 3.7.** *Let $X_1,\dots,X_n$ be i.i.d. real valued random variables. Let $S_m\subset S_n$ be two linear subspaces of $L^2(\mu)$, with respective finite dimensions $d_m$ and $d_n$ and let $p_b(S_m,S_n)$ be the estimator defined in (3.5). For any density $s$ in $L^2(\mu)$, let $s_n$ and $s_m$ denote its orthogonal projections respectively onto $S_n$ and $S_m$. For all $C_3>0$ and all $\epsilon$ in $(0,1)$, there exists a real constant $\kappa_b(\epsilon,C_3)$ such that, for all $2\le x\le C_3n/\sqrt{d_n}$, for all densities $s$ in $L^2(\mu)\cap L^\infty(\mu)$, with $\mathbb{P}_s$-probability larger than $1-3\mathrm{e}^{-x/2}$,*

$$\left|p_b(S_m,S_n)-\|s_n-s_m\|^2\right|\le\epsilon\|s_n-s_m\|^2+\kappa_b(\epsilon,C_3)\left(1+\sqrt{\|s\|_\infty\wedge\|s\|_2\,d_n^{1/2}}\right)\frac{\sqrt{d_n}x}{n}.$$

Thanks to this lemma, we can derive the following corollary that gives our estimation of $\|s_n-s_m\|$.

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**Corollary 3.8.** *Let $X_1,\dots,X_n$ be i.i.d. real valued random variables. Let $(S_m)_{m\in\mathcal{M}_n}$ be a collection of linear spaces satisfying assumptions* **H1**, **H2**. *Let $\beta$ be a real number in $(0,1)$ such that this collection satisfies also* **H3**$(\mathcal{M},\beta)$. *Let $M_2>0$, $M_\infty>0$, $x_n=2\ln(6N_n/\beta)\vee 2$. Let $p_b$ be defined in (3.5) and, for all $\epsilon$ in $(0,1)$, let $\kappa_b(\epsilon,C_{\mathcal{M}})$ be the constant defined in Lemma 3.7 for $C_3=C_{\mathcal{M}}$. For all $m\in\mathcal{M}_n$, let*

$$K(m,\beta,X_1,\dots,X_n)=\inf_{\epsilon\in(0,1)}\frac{p_b(S_m,S_n)}{1-\epsilon}+\frac{\kappa_b(\epsilon,C_{\mathcal{M}})}{1-\epsilon}\left(1+\sqrt{M_\infty\wedge M_2 d_n^{1/2}}\right)\frac{\sqrt{d_n}x_n}{n}. \tag{3.6}$$

*Then, for all densities $s$ in $B_{2,\infty}(M_2,M_\infty,0,L^2(\mu))$,*

$$\mathbb{P}_s\left(\exists m\in\mathcal{M}_n,\ \|s_n-s_m\|^2>K(m,\beta,X_1,\dots,X_n)\right)\le\frac{\beta}{2}.$$

**Comments:**

- This corollary gives a sharp estimation of the bias term. In particular, we will see in the following section that the term $\sqrt{d_n}x_n/n$ is essentially necessary.
- We obtain a bound valid for all the models in the collection $\mathcal{M}_n$. Combined with Corollary 3.4, it gives all the tools required to apply our method of selection.

## 4. Main results

### 4.1. Adaptive confidence balls

We can now easily present our model selection procedure to obtain CS.

*Construction of the adaptive CS*

Let $\beta$ be a real number in $(0,1)$, let $M_2>0$, $M_\infty>0$, let $(S_m)_{m\in\mathcal{M}_n}$ be a collection of finite dimensional linear spaces and let $S_n=\mathrm{Span}\left(\bigcup_{m\in\mathcal{M}_n}S_m\right)$. Let $(V(m,\beta,X_1,\dots,X_n))_{m\in\mathcal{M}_n}$ be the collection defined in (3.3), let $(K(m,\beta,X_1,\dots,X_n))_{m\in\mathcal{M}_n}$ be the collection defined in (3.6) and let $\eta$ be a positive real number. For all $m$ in $\mathcal{M}_n$, let

$$\hat\rho(m,\eta,\beta)=\sqrt{\eta^2+K(m,\beta,X_1,\dots,X_n)+V(m,\beta,X_1,\dots,X_n)}.$$

Recall the definition of the $L^2$-ball centered in an element $t$ of $L^2(\mu)$ with radius $C$ in $\mathbb{R}$ given in (2.2). Our final CS is defined by

$$\hat B_{\beta,\eta}=B_2(\hat s_{\hat m},\hat\rho(\hat m,\eta,\beta),L^2(\mu)),\ \text{where}\quad \hat m=\arg\min_{m\in\mathcal{M}_n}\left\{\hat\rho(m,\eta,\beta)\right\}. \tag{4.1}$$

*Performances of our CS*

**Theorem 4.1.** *Let $X_1,\dots,X_n$ be i.i.d real valued random variables. Let $(S_m)_{m\in\mathcal{M}_n}$ be a collection of models satisfying assumptions* **H1**, **H2**. *Let $\beta$ be a real number in $(0,1)$ such that this collection satisfies also* **H3**$(\mathcal{M},\beta)$. *Let $M_2>0$, $M_\infty>0$, $\eta>0$ and let $B_{2,\infty}(M_2,M_\infty,\eta,S_n)$ be the ball defined in (2.3).*
*Then $\hat B_{\beta,\eta}$, defined in (4.1), belongs to $CS(B_{2,\infty}(M_2,M_\infty,\eta,S_n),\beta)$.*

*Moreover, there exists a constant $\kappa$ such that for all $m$ in $\mathcal{M}_n$, for all $\eta_m>0$ and all $\alpha$ such that $(S_m)_{m\in\mathcal{M}_n}$ satisfies also* **H3**$(\mathcal{M},\alpha)$

$$\Delta_{B_{2,\infty}(M_2,M_\infty,\eta_m,S_m),\alpha}(\hat B_{\beta,\eta})\le\kappa\left(\left(\eta_m^2+\frac{d_m}{n}\right)\vee\left(\eta^2+\frac{\sqrt{d_n}\ln(N_n/(\alpha\beta))}{n}\right)\right). \tag{4.2}$$

**Comments:**

- Theorem 4.1 gives CS over $B_{2,\infty}(M_2,M_\infty,\eta,S_n)$, with prescribed confidence level $\beta$, valid for all $n\ge 2$.

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- The size of these CS is upper bounded by the maximum of two terms. $\eta^2 + \sqrt{d_n}/n$ is the minimax separation rate for the tests $H_0 : s = s_0$ against the alternative $H_1 : s \in B_{2,\infty}(M_2, M_\infty, \eta, S_n) - \{s_0\}$, where $s_0$ is some element in $S_m^*$. $\eta_m^2 + d_m/n$ is the minimax estimation rate over $B_{2,\infty}(M_2, M_\infty, \eta_m, S_m)$.
- Robins and van der Vaart [28] proved that these rates are optimal asymptotically. We will show in Theorem 4.2 below that this property holds also non asymptotically.
- $\hat{\rho}(m, \eta, \beta)$ has basically the following form

$$\hat{\rho}^2(m, \eta, \beta) = \eta^2 + p_b(S_m, S_n) + p_W(S_m) + \kappa(M_2, M_\infty)\frac{\sqrt{d_n}\ln(N_n/(\alpha\beta))}{n}.$$

  It depends in practice on two unknown constants, $\eta$ and $\kappa(M_2, M_\infty)$. We believe that some "slope heuristic" (see Birgé and Massart [8], Arlot and Massart [2] or [24]) method can be developed for CS in order to obtain a data driven estimate of $\kappa(M_2, M_\infty)$. This estimate would probably be more reasonable than the upper bound given in our proof. On the other hand, we believe that the constant $\eta$ can only be handled with suitably chosen assumptions. For example, some regularity assumption as in Section 4.3 bellow.
- Baraud [4] used a procedure almost similar in a regression framework. He defined, for all $m$ in $\mathcal{M}_n$, a test $T_m$ to test the null hypothesis $s_n \in S_m$ against the alternative $s_n \in S_n - S_m$ and some positive number $\hat{\rho}(m)$. His $\hat{\rho}(m)$'s are calibrated to satisfy the property that, if $T_m$ accepts the null, then, with probability close to one, the distance between $s$ and its projection estimator $\hat{s}_m$ is not larger than $\hat{\rho}(m)$. He selected $\hat{m}$ as the minimizer of $\hat{\rho}(m)$ among those $m$ for which $T_m$ accepts the null and defined the confidence ball as the $L^2$-ball centered at $\hat{s}_{\hat{m}}$ of radius $\hat{\rho}(\hat{m})$. The main difference with this general scheme is that our procedure does not require a series of tests to work as the bound given in Corollary 3.8 holds for all $m$.

## 4.2. Optimality of our balls

In this section we prove that the rate given in (4.2) can not be improved in general, from a minimax point of view. The result is stated in the following theorem:

**Theorem 4.2.** *Let $S_n$ be the set of histograms on $\{[k/d_n, (k+1)/d_n),\ k = 0, \ldots, d_n - 1\}$ and let $S_m$ be the linear subspace of $S_n$ of histograms on $\{[k/d_m, (k+1)/d_m),\ k = 0, \ldots, d_m - 1\}$. Let $\alpha, \beta$ be real numbers in $(0, 1)$ such that $2\alpha + \beta < 1$. There exists a constant $C(\alpha, \beta)$, such that*

$$\phi_n^2(\alpha, \beta, S_n, S_m) \geq C(\alpha, \beta)\left(\frac{\sqrt{d_n}}{n} \vee \frac{d_m}{n}\right).$$

**Comments:**

- Theorem 4.2 gives the optimality of the rate given in (4.2), since the terms $\eta$ and $\eta_m$ can obviously not be avoided also.
- The key point of the proof (Lem. 6.8) is that we can not build a test of null hypothesis $H_0 : s \in S_m$ against the alternative $H_1 : s \in S_n,\ s \notin S_m$ with separation rate smaller than $C_{\alpha,\beta}\sqrt{d_n}/n$. This extends the result of Ingster [16–18] to a non asymptotical framework and the result of Baraud [4] to density estimation. For a definition of the separation rate, we refer to Ingster [16–18].
- The proof follows the methodology described in Baraud [4].

## 4.3. Application to regular density

This section presents the application of Theorem 4.1 to regular densities. In particular, we extend the result of Robins and van der Vaart [28] since (1.1) is obtained for all $n$.

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**Fourier spaces:**
For all $k$ in $\mathbb{N}^*$, for all $x$ in $\mathbb{R}$, let

$$\psi_{1,k}(x) = \sqrt{2}\cos(2\pi kx)I_{[0,1]}(x),\ \psi_{2,k}(x) = \sqrt{2}\sin(2\pi kx)I_{[0,1]}(x).$$

For all $d$ in $\mathbb{N}$, let $F_d$ be the linear span of $I_{[0,1]}$, $\psi_{1,k}$, $\psi_{2,k}$, for all $k$ in $\{1,\dots,d\}$. $F_d$ is a subspace of $L^2(\mu)$. It is a classical result (see for example Birgé and Massart [7]) that any sub-collection of $(F_{d_m})_{0\le d_m\le n^2(\ln n)^{-2}}$ satisfies **H1, H2** with $C_1 = 1$. We can also easily check that, for all $\beta \ge n^{-2}$, it satisfies also **H3**$(\mathcal{M},\beta)$ with $C_{\mathcal{M}} = 4$.

**Sobolev Spaces:**
For all functions $t$ in $L^2(\mu)$, let

$$t_0 = \int_{\mathbb{R}} t(x)I_{[0,1]}(x)\mathrm{d}\mu(x) = \int_0^1 t(x)\mathrm{d}\mu(x)$$

and for all $k \in \mathbb{N}^*$, let

$$t_{1,k} = \int_{\mathbb{R}} t(x)\psi_{1,k}(x)\mathrm{d}\mu(x),\ t_{2,k} = \int_{\mathbb{R}} t(x)\psi_{2,k}(x)\mathrm{d}\mu(x).$$

For all $\gamma \in \mathbb{R}_+^*$, for all $M$ in $\mathbb{R}_+$, we denote by $S(\gamma,M)$, the set of functions $t$ in $L^2(\mu)$ such that

$$t_0^2 + \sum_{i\in\mathbb{N}^*}\left(t_{1,i}^2 + t_{2,i}^2\right) i^{2\gamma} \le M^2.$$

It is clear that for all $t$ in $S(\gamma,M)$, $\|t\| \le M$ and for all $d$ in $\mathbb{N}$, if $\pi_{F_d}(t)$ denotes the orthogonal projection of $t$ onto $F_d$,

$$\|t - \pi_{F_d}(t)\|^2 = \sum_{i>d}\left(t_{1,i}^2 + t_{2,i}^2\right) \le \frac{1}{(d+1)^{2\gamma}}\sum_{i>d}\left(t_{1,i}^2 + t_{2,i}^2\right) i^{2\gamma} \le \frac{M^2}{(d+1)^{2\gamma}}.$$

We can also use Cauchy–Schwarz inequality to prove that, when $\gamma > 1/2$, for all $x$ in $[0,1]$,

$$|t(x)| \le |t_0| + \sqrt{2\left(\sum_{i\in\mathbb{N}}(t_{1,i}^2 + t_{2,i}^2)^2(i+1)^{2\gamma}\right)\left(\sum_{i\in\mathbb{N}}\frac{\cos^2(2\pi ix) + \sin^2(2\pi ix)}{(i+1)^{2\gamma}}\right)}.$$

Hence, when $\gamma > 1/2$, for all $t$ in $S(\gamma,M)$, $\|t\|_\infty \le 2M\sqrt{\sum_{i\in\mathbb{N}}(i+1)^{-2\gamma}}$. When $\gamma > 1/2$, let $M_\infty = 2M\sqrt{\sum_{i\in\mathbb{N}}(i+1)^{-2\gamma}}$ and when $\gamma \le 1/2$, let $M_\infty$ denote a positive real number. We have obtained that

$$S(\gamma,M,M_\infty) := \{t \in S(\gamma,M),\ \|t\|_\infty \le M_\infty\} \subset B_{2,\infty}\left(M, M_\infty, M(d+1)^{-\gamma}, F_d\right). \tag{4.3}$$

Hence, the following proposition holds.

**Proposition 4.3.** *We keep the previous notations. Let $\gamma$, $M$, $M_\infty$ be strictly positive real numbers, let $d_n$ denotes the integer part of $n^{(2\gamma+1/2)^{-1}} \wedge n^2(\ln n)^{-2}$ and let $\mathcal{M}_n = \{1,\dots,d_n\}$.*

*Let $\hat{B}_{\beta,M(d_n+1)^{-\gamma}}$ be the set defined in Theorem 4.1 for the collection $(F_{d_m})_{d_m\in\mathcal{M}_n}$. Then, $\hat{B}_{\beta,M(d_n+1)^{-\gamma}}$ belongs to $CS(S(\gamma,M,M_\infty),\beta)$.*

*There exists a constant $\kappa$ free from $n$ such that, for all $\gamma' \ge \gamma$,*

$$\Delta_{S(\gamma',M,M_\infty),\alpha}\left(\hat{B}_{\beta,M(d_n+1)^{-\gamma}}\right) \le \kappa\left(n^{-\gamma'/(2\gamma'+1)} \vee (\ln n)n^{-2\gamma/(4\gamma+1)}\right).$$

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**Comments:**

- This result can be compared with the one of Robins and van der Vaart [28]. Our balls satisfy the covering property (1.1) for all $n$ and not asymptotically as in their paper. They proved that the rate $n^{-\gamma'/(2\gamma'+1)} \vee n^{-2\gamma/(4\gamma+1)}$ is asymptotically optimal.
- It is a straightforward consequence of Theorem 4.1, applied with $\eta_m = M(d_m+1)^{-\gamma'}$, $\eta = M(d_n+1)^{-\gamma}$ and the previous computations, therefore, the proof is omitted.

## 5. Simulation study

In this section, our first goal is to illustrate Theorem 3.3. We proved that the difference $\|s_m - \hat{s}_m\|_2^2 - p_W(S_m)$ is upper bounded by $\sqrt{d_m}/n$, we will show that this bound is sharp on some simulations. Then, we will consider a more general version of Efron's heuristics, which states that, for a good choice of the constant $C_W$, the distribution of $\|s_m - \hat{s}_m\|_2^2$ is close to the conditional distribution $\mathcal{D}^W\left(C_W \sum_{\lambda\in\Lambda_m}[(P_n^W - \bar{W}_n)\psi_\lambda]^2\right)$. The quantiles of $\|s_m - \hat{s}_m\|_2^2$ must then be close to their resampled counterpart. In a second simulation, we test this method and remark that it gives very good practical results.

### 5.1. Illustration of Theorem 3.3

In this simulation, $s$ is the uniform density on $[0,1]$, $S_m$ is the set of histograms on the partition $([(k-1)/d_m, k/d_m))_{k=1,\dots,d_m}$. $(W_1,\dots,W_n)$ are Efron's weights, *i.e.* the distribution $\mathcal{D}(W_1,\dots,W_n)$ is the multinomial distribution $\mathcal{M}(n,1/n,\dots,1/n)$. In order to compute $p_W(S_m)$, we estimate the conditional expectation $\mathbb{E}^W(\sum_{\lambda\in\Lambda}[(P_n^W - \bar{W}_n)\psi_\lambda]^2)$ by a Monte Carlo method with $n_b$ repetitions. Finally, we repeat $p = 1000$ times the experiment. We plot the histograms of the $p$ values of the normalized difference $n(\|s_m - \hat{s}_m\|_2^2 - p_W(S_m))/\sqrt{d_m}$. The first histogram is obtained with $n = 50, d_m = 10, n_b = 100$ and the second for $n = 200, d_m = 50, n_b = 500$.

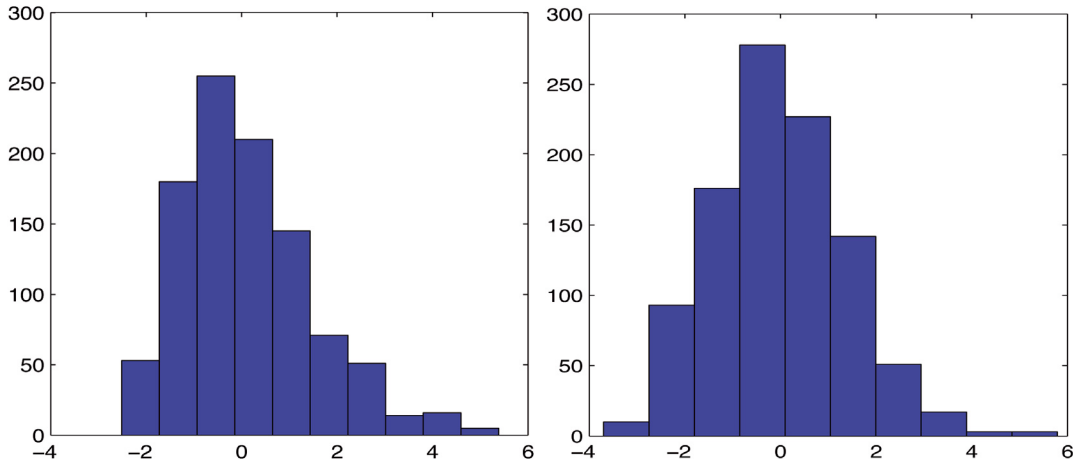



Figure 1. $\frac{n}{\sqrt{d_m}}(\|s_m - \hat{s}_m\|_2^2 - p_W(S_m))$.

**Comments:**

- The distribution of $n(\|s_m - \hat{s}_m\|_2^2 - p_W(S_m))/\sqrt{d_m}$ does not change with $n$ or $d_m$. This shows that the result of Theorem 3.3 is sharp in this example, at least, up to the constant in front of the remainder term.

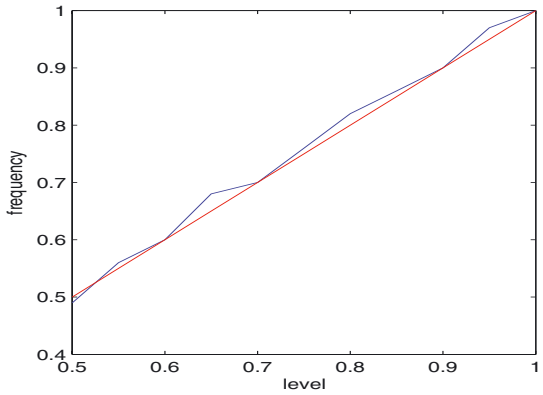
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### 5.2. **Illustration of the second Efron's heuristic**

In this simulation, we keep the same $s$ and the same resampling scheme. $S_m$ is the set of functions constant on the partition $([(k-1)/d_m, k/d_m))_{k=1,\dots,d_m}$, with $d_m = 50$. $n = 100$, $N = 100$ and $((X_i^J)_{i=1,\dots,n})_{J=1,\dots,N}$ are $N$ independent samples with common law $\mathbb{P}_s$. For all $J = 1, \dots, N$, we compute the projection estimator $\hat{s}_m^J$ on $S_m$ with the sample $(X_i^J)_{i=1,\dots,n}$. Then, we take $n_b = 10\,000$ resampling schemes $(W_1, \dots, W_n)$. For all resampling schemes, we compute the quantity

$$p_W^J(S_m) = \frac{1}{v_W^2}\left(\sum_{\lambda\in\Lambda}[(P_n^{J,W} - \bar{W}_n P_n^J)\psi_\lambda]^2\right)$$

and we obtain an approximation of the $(1-\alpha)$-quantiles $\hat{q}_\alpha^J$ of its conditional distribution $\mathcal{D}^W(p_W^J(S_m))$. We plot the frequency of $J$ such that $\left\|s_m - \hat{s}_m^J\right\|^2 \leq \hat{q}_\alpha^J$ and the function $f(\alpha) = \alpha$ when $\alpha$ varies in $(0.5, 1)$ in the following curves.




**Comments**

- The covering property of this empirical ball is very close to the one we would like to obtain. Hence, this method seems to give sharp confidence balls for $s_m$. The computation time is the same as in the first method.
- We do not prove any theoretical evidence of this covering property. In particular, we cannot guarantee that $\mathbb{P}_s(\|s_m - \hat{s}_m\|_2^2 \leq \hat{q}_\alpha) \geq 1-\alpha$ occurs for any $n$.

## 6. Proofs

### 6.1. **Proof of Theorem 3.3**

The theorem can easily be deduced from the following Lemmas, whose proofs are postponed to the appendix.

**Lemma 6.1.** *Let $X_1, \dots, X_n$ be an i.i.d sample with common density $s$ in $L^2(\mu)$ and let $(\psi_\lambda)_{\lambda\in\Lambda}$ be an orthonormal system in $L^2(\mu)$. Let $W_1, \dots W_n$ be a resampling scheme, let $\bar{W}_n = n^{-1}\sum_{i=1}^n W_i$ and let $C_W = \mathrm{Var}(W_1 - \bar{W}_n)^{-1}$.*

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*Let* $T_s(\Lambda) = \sum_{\lambda\in\Lambda}(\psi_\lambda - P_s\psi_\lambda)^2$,

$$p_s(\Lambda) = \sum_{\lambda\in\Lambda}\left[(P_n - P_s)\psi_\lambda\right]^2,\ p_W(\Lambda) = C_W\mathbb{E}_W\left(\sum_{\lambda\in\Lambda}\left[(P_n^W - \bar{W}_nP_n)\psi_\lambda\right]^2\right),$$
$$U_s(\Lambda) = \frac{1}{n(n-1)}\sum_{i\neq j=1}^{n}\sum_{\lambda\in\Lambda}(\psi_\lambda(X_i) - P_s\psi_\lambda)(\psi_\lambda(X_j) - P_s\psi_\lambda).$$

*Then*

$$p_s(\Lambda) = \frac{1}{n}P_nT_s(\Lambda) + \frac{n-1}{n}U_s(\Lambda),\ p_W(\Lambda) = \frac{1}{n}P_nT_s(\Lambda) - \frac{1}{n}U_s(\Lambda),\ p_s(\Lambda) - p_W(\Lambda) = U_s(\Lambda).$$

**Lemma 6.2.** *Let* $X_1,\dots,X_n$ *be an i.i.d sample with common density* $s$ *in* $L^2(\mu)$ *and let* $(\psi_\lambda)_{\lambda\in\Lambda}$ *be an orthonormal system in* $L^2(\mu)$. *Let* $D_{s,\Lambda} = \sum_{\lambda\in\Lambda}P_s\left((\psi_\lambda - P_s\psi_\lambda)^2\right)$,

$$U_s(\Lambda) = \frac{1}{n(n-1)}\sum_{i\neq j=1}^{n}\sum_{\lambda\in\Lambda}(\psi_\lambda(X_i) - P_s\psi_\lambda)(\psi_\lambda(X_j) - P_s\psi_\lambda),$$

$$B(\Lambda) = \left\{\sum_{\lambda\in\Lambda}a_\lambda\psi_\lambda;\ \sum_{\lambda\in\Lambda}a_\lambda^2 \le 1\right\},\ v_{s,\Lambda}^2 = \sup_{t\in B(\Lambda)}P_s\left((t-Pt)^2\right),\ b_\Lambda = \sup_{t\in B(\Lambda)}\|t\|_\infty.$$

*For all* $\xi$ *in* $\{-1,1\}$, *for all* $x>0$, *we have*

$$\mathbb{P}_s\left(\xi U_s(\Lambda) > 5.7v_{s,\Lambda}\frac{\sqrt{D_{s,\Lambda}x}}{n} + 8v_{s,\Lambda}^2\frac{x}{n} + 384\sqrt{2}v_{s,\Lambda}b_\Lambda\left(\frac{x}{n}\right)^{3/2} + 2040b_\Lambda^2\left(\frac{x}{n}\right)^2\right) \le e\mathrm{e}^{-x}.$$

**Lemma 6.3.** *Let* $S$ *be a linear space with finite dimension* $d$ *satisfying assumption* **H2**. *Let* $s$ *be a density in* $L^2(\mu)\cap L^\infty(\mu)$, *let* $(\psi_\lambda)_{\lambda\in\Lambda}$ *be an orthonormal basis of* $S$. *Let*

$$B(\Lambda) = \left\{\sum_{\lambda\in\Lambda}a_\lambda\psi_\lambda;\ \sum_{\lambda\in\Lambda}a_\lambda^2 \le 1\right\}, v_{s,\Lambda}^2 = \sup_{t\in B(\Lambda)}P_s\left((t-Pt)^2\right),\ b_\Lambda = \sup_{t\in B(\Lambda)}\|t\|_\infty,$$

$$D_{s,\Lambda} = \sum_{\lambda\in\Lambda}P_s\left((\psi_\lambda - P_s\psi_\lambda)^2\right) = P_s\left(\sup_{t\in B(\Lambda)}(t-P_st)^2\right).$$

*We have*

$$v_{s,\Lambda}^2 \le \|s\|_\infty \wedge C_1\|s\|\sqrt{d},\ v_{s,\Lambda}^2 \le D_{s,\Lambda} \le b_\Lambda^2 \le C_1^2 d.$$

Let us now explain briefly the Proof of Theorem 3.3. Let $X_1,\dots,X_n$ be an i.i.d sample with common density $s$ in $L^2(\mu)\cap L^\infty(\mu)$. Let $(\psi_\lambda)_{\lambda\in\Lambda_m}$ be an orthonormal basis in $S_m$. It comes from Lemmas 6.1 and 6.2 that, using the notations of these lemmas, for all $x>0$, there exists an absolute constant $\kappa = 2040$ such that, with probability larger than $1-\mathrm{e}^{-x+1}$

$$\|s_m - \hat{s}_m\|^2 \le p_W(S_m) + \kappa\left(v_{s,\Lambda_m}\frac{\sqrt{D_{s,\Lambda_m}x}}{4n} + v_{s,\Lambda_m}^2\frac{x}{4n} + v_{s,\Lambda_m}b_{\Lambda_m}\left(\frac{x}{n}\right)^{3/2} + b_{\Lambda_m}^2\left(\frac{x}{n}\right)^2\right). \tag{6.1}$$

Since $x\ge 2$, $\sqrt{x}\le x$ and $x-1\ge x/2$. We have

$$2v_{s,\Lambda_m}b_{\Lambda_m}\left(\frac{x}{n}\right)^{3/2} \le v_{s,\Lambda_m}^2\frac{x}{n} + b_{\Lambda_m}^2\left(\frac{x}{n}\right)^2,\ v_{s,\Lambda_m}^2 \le D_{s,\Lambda_m}.$$

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Hence, from (6.1), with probability larger than $1-\mathrm{e}^{-x/2}$,

$$\|s_m-\hat{s}_m\|^2 \le p_W(S_m)+\kappa\left(v_{s,\Lambda_m}\frac{\sqrt{D_{s,\Lambda_m}}x}{n}+\frac{3}{2}b^2_{\Lambda_m}\left(\frac{x}{n}\right)^2\right).$$

Since $\sqrt{d_m}x/n \le C_3$, $d_m x^2/n^2 \le C_3\sqrt{d_m}x/n$, from Lemma 6.3,

$$v_{s,\Lambda_m}\frac{\sqrt{D_{s,\Lambda_m}}x}{n}+\frac{3}{2}b^2_{\Lambda_m}\left(\frac{x}{n}\right)^2 \le C_1\left(\sqrt{\|s\|_\infty \wedge C_1\|s\|\sqrt{d}\wedge C_1^2 d}+\frac{3}{2}C_1C_3\right)\frac{\sqrt{d_m}x}{n}. \tag{6.2}$$

This concludes the Proof of Theorem 3.3, with $\kappa_v = 2040C_1(1\vee C_1\vee 3C_1C_3/2)$.

## 6.2. Proof of Corollary 3.4

We use a union bound to obtain that

$$\begin{aligned}&\mathbb{P}_s\left(\exists m\in\mathcal{M}_n,\ \|s_m-\hat{s}_m\|^2 > V(m,\beta,X_1,\dots,X_n)\right)\\ &\le N_n\max_{m\in\mathcal{M}_n}\mathbb{P}_s\left(\|s_m-\hat{s}_m\|^2 > V(m,\beta,X_1,\dots,X_n)\right).\end{aligned}$$

All the models satisfy **H2**. From assumption **H3**$(\mathcal{M},\beta)$, $x_n$ satisfies $2\le x_n\le C_3 n/\sqrt{d_m}$ with $C_3=C_{\mathcal{M}}$, thus, from Theorem 3.3, for all $m$ in $\mathcal{M}_n$,

$$\mathbb{P}_s\left(\|s_m-\hat{s}_m\|^2 > V(m,\beta,X_1,\dots,X_n)\right)\le \mathrm{e}^{-x_n/2}.$$

Finally, $\mathrm{Card}(\mathcal{M}_n)\mathrm{e}^{-x_n/2}\le\frac{\beta}{2}$, which concludes the Proof of Corollary 3.4.

## 6.3. Proof of Theorem 3.5

Let $s$ be a density in $L^2(\mu)\cap L^\infty(\mu)$, we only have to prove that there exists a constant $\kappa$ such that, with $\mathbb{P}_s$-probability larger than $1-\alpha$,

$$\forall m\in\mathcal{M}_n,\ p_W(S_m)\le\kappa\left(\frac{d_m}{n}+\left(1+\sqrt{\|s\|_\infty\wedge\|s\|d_m^{1/2}\wedge d_m}\right)\frac{\sqrt{d_m}}{n}\ln\left[\frac{N_n}{\alpha}\right]\right).$$

Let $(\psi_\lambda)_{\lambda\in\Lambda_m}$ be an orthonormal basis of $S_m$, from Lemma 6.1 and using the notations of this lemma,

$$p_W(\Lambda)=\frac{1}{n}P_nT_s(\Lambda_m)-\frac{1}{n}U_s(\Lambda_m).$$

We follow the Proof of Theorem 3.3. From Lemmas 6.2 and 6.3 and assumptions **H1, H2, H3**$(\mathcal{M},\alpha)$, there exists a constant $\kappa$ such that

$$\mathbb{P}_s\left(\exists m\in\mathcal{M}_n,\ U_s(\Lambda_m)>\kappa\sqrt{\|s\|_\infty\wedge\|s\|d_m^{1/2}\wedge d_m}\frac{\sqrt{d_m}\ln[N_n/\alpha]}{n}\right)\le\alpha.$$

Moreover, it is easy to check, with Cauchy–Schwarz inequality, that, using the notations of Lemma 6.3

$$T_s(\Lambda_m)=\sup_{t\in B(\Lambda_m)}(t-P_st)^2.$$

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Hence, using assumptions **H2**, we obtain

$$P_n T_s(\Lambda_m) \le \|T_s(\Lambda_m)\|_\infty \le 2C_1^2 d_m.$$

This conclude the Proof of Theorem 3.5.

## 6.4. Proof of Lemma 3.7

Let $X_1, \dots, X_n$ be an i.i.d sample with common density $s$ in $L^2(\mu) \cap L^\infty(\mu)$. Let $(\psi_\lambda)_{\lambda \in \Lambda_n}$ be an orthonormal basis of $S_n$ such that $(\psi_\lambda)_{\lambda \in \Lambda_m}$ is an orthonormal basis of $S_m$, with $\Lambda_m \subset \Lambda_n$. The Hoeffding's decomposition of the $U$-statistic $p_b(S_m, S_n)$ can be written

$$\begin{aligned} p_b(S_m, S_n) &= U_s(\Lambda_n - \Lambda_m) + 2P_n\left(\sum_{\lambda \in \Lambda_n - \Lambda_m} (P_s\psi_\lambda)(\psi_\lambda - P_s\psi_\lambda)\right) + \sum_{\lambda \in \Lambda_n - \Lambda_m} (P_s\psi_\lambda)^2 \\ &= U_s(\Lambda_n - \Lambda_m) + 2(P_n - P_s)(s_n - s_m) + \|s_n - s_m\|^2, \end{aligned}$$

where, as usually, for all indexes sets $\Lambda$,

$$U_s(\Lambda) = \frac{1}{n(n-1)} \sum_{i \ne j = 1}^{n} \sum_{\lambda \in \Lambda} (\psi_\lambda(X_i) - P_s\psi_\lambda)(\psi_\lambda(X_j) - P_s\psi_\lambda).$$

It comes from Lemmas 6.2 and 6.3 that, for all $2 \le x \le C_3 n/\sqrt{d_n}$,

$$\mathbb{P}_s\left(|U_s(\Lambda_n - \Lambda_m)| > \kappa_v(C_1, C_3)\left(1 + \sqrt{\|s\|_\infty \wedge \|s\|\, d_n^{1/2}}\right)\frac{\sqrt{d_n}x}{n}\right) \le 2\mathrm{e}^{-x/2}.$$

If $s_n = s_m$, this concludes the proof. Else, let $\epsilon$ in $(0,1)$, the inequality $2ab \le \epsilon a^2 + \epsilon^{-1}b^2$ gives

$$2|(P_n - P_s)(s_n - s_m)| \le \epsilon\|s_n - s_m\|^2 + \epsilon^{-1}\left((P_n - P_s)\left(\frac{s_n - s_m}{\|s_n - s_m\|}\right)\right)^2.$$

The function $s_{m,n} = (s_n - s_m)/\|s_n - s_m\|$ satisfies $\|s_{m,n}\| \le 1$ and, from Bernstein's inequality, for all $x > 0$,

$$\mathbb{P}_s\left(|(P_n - P_s)(s_{n,m})| > \sqrt{2P_s\left[(s_{m,n} - P_s s_{m,n})^2\right]\frac{x}{n}} + \|s_{n,m}\|_\infty \frac{x}{3n}\right) \le 2\mathrm{e}^{-x}.$$

Since $s_{m,n}$ belongs to $S_n$, which satisfies **H2**, it comes from Lemma 6.3 that

$$P_s\left[(s_{m,n} - P_s s_{m,n})^2\right] \le \left(\|s\|_\infty \wedge C_1\|s\|\, d_n^{1/2}\right),\ \|s_{n,m}\|_\infty \le C_1\sqrt{d_n}.$$

We conclude the Proof of Lemma 3.7 saying that $x \ge 2$ implies $2\mathrm{e}^{-x} \le \mathrm{e}^{-x/2}$. In this Lemma, we proved that we can choose $\kappa_b(\epsilon, C_3) = \kappa_v(C_1, C_3) + 2\epsilon^{-1}(2 \vee 2C_1 \vee C_3 C_1^2/9)$.

## 6.5. Proof of Corollary 3.8

Let $X_1, \dots, X_n$ be an iid sample with common density $s$ in $B_{2,\infty}(M_2, M_\infty, 0, L^2(\mu))$. Let $\epsilon$ in $(0,1)$ and let $\Omega_n(\epsilon)$ denote the event

$$\left\{\forall m \in \mathcal{M}_n,\ \left|p_b(S_m, S_n) - \|s_n - s_m\|^2\right| \le \epsilon\|s_n - s_m\|^2 + \kappa_b(\epsilon, C_{\mathcal{M}})\sqrt{\|s\|_\infty \wedge \|s\|\, d_n^{1/2}}\frac{\sqrt{d_n}x_n}{n}\right\}.$$

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A union bound gives that $\mathbb{P}_s(\Omega_n(\epsilon)^c)$ is upper bounded by the sum over $\mathcal{M}_n$ of

$$\mathbb{P}_s\left(\left|p_b(S_m,S_n)-\|s_n-s_m\|^2\right|>\epsilon\|s_n-s_m\|^2+\kappa_b(\epsilon,C_{\mathcal{M}})\sqrt{\|s\|_\infty\wedge\|s\|\,d_n^{1/2}}\frac{\sqrt{d_n}x_n}{n}\right).$$

Assumption $\mathbf{H3}(\mathcal{M},\beta)$ ensures that $x_n$ satisfies $2\le x_n\le C_3 n/\sqrt{d_m}$ with $C_3=C_{\mathcal{M}}$, thus, Lemma 3.7 gives that this last probability is upper bounded by $3\mathrm{e}^{-x_n/2}$. Our choice of $x_n$ ensures that $3N_n\mathrm{e}^{-x_n/2}\le\beta/2$ and thus that $\mathbb{P}_s(\Omega_n(\epsilon)^c)\le\frac{\beta}{2}$. The Proof of Corollary 3.8 is concluded because, on $\Omega_n(\epsilon)$,

$$(1-\epsilon)\|s_n-s_m\|^2\le p_b(S_m,S_n)+\kappa_b(\epsilon,C_{\mathcal{M}})\sqrt{\|s\|_\infty\wedge\|s\|\,d_n^{1/2}}\frac{\sqrt{d_n}x_n}{n}.$$

## 6.6. Proof of Theorem 4.1

The theorem is a straightforward consequence of Corollaries 3.4 and 3.8.

## 6.7. Proof of Theorem 4.2

We begin the proof with the following proposition, which shows that $\phi_n(\alpha,\beta,S_m,S_m)\ge d_m/(12n)$. Since $\phi_n(\alpha,\beta,S_n,S_m)\ge\phi_n(\alpha,\beta,S_m,S_m)$, the same bound holds also for $\phi_n(\alpha,\beta,S_n,S_m)$.

**Proposition 6.4.** *Let $S$ be the set of histograms on the partition,*

$$\left\{\left[\frac{k}{d},\frac{k+1}{d}\right),\ k=0,\dots,d-1\right\}.$$

*Let $X_1,\dots,X_n$ be an i.i.d sample. Let $\alpha,\beta$ be real numbers in $(0,1)$ such that $\alpha+\beta<1$. Assume that $d\ge 3+18\log(\sqrt{2}/(1-\alpha-\beta))$, then*

$$\phi_n(\alpha,\beta,S,S)\ge\frac{d}{12n}.$$

The proof is decomposed in two lemmas.

**Lemma 6.5.** *Let $\hat{B}_\beta=B_2(\hat{s},\hat{\rho}_\beta,S)$ in $CS(S,\beta)$ and let $\rho_{\alpha,\beta}$ be a real number such that*

$$\forall s\in S,\ \mathbb{P}_s\left(\hat{\rho}_\beta\le\rho_{\alpha,\beta}\right)\ge 1-\alpha.$$

*Then,*

$$\forall s\in S,\ \mathbb{P}_s\left(\|s-\hat{s}\|>\rho_{\alpha,\beta}\right)\le\alpha+\beta. \tag{6.3}$$

*Proof of Lemma 6.5.*

$$\begin{aligned}\mathbb{P}_s\left[\|s-\hat{s}\|>\rho_{\alpha,\beta}\right] &= \mathbb{P}_s\left[\|s-\hat{s}\|>\rho_{\alpha,\beta}\cap\rho_{\alpha,\beta}\ge\hat{\rho}_\beta\right]+\mathbb{P}_s\left[\|s-\hat{s}\|>\rho_{\alpha,\beta}\cap\rho_{\alpha,\beta}<\hat{\rho}_\beta\right]\\ &\le \mathbb{P}_s\left[\|s-\hat{s}\|>\hat{\rho}_\beta\right]+\mathbb{P}_s\left[\rho_{\alpha,\beta}<\hat{\rho}_\beta\right]\le\alpha+\beta.\end{aligned}$$

□

**Lemma 6.6.** *Let $\delta=\alpha+\beta$ and let $\rho_\delta$ be any real number satisfying (6.3). Then we have*

$$\rho_\delta^2\ge\frac{d-1}{2n}-\frac{1}{n}\sqrt{2(d+1)\ln\left[\frac{\sqrt{1+(d+1)n^{-1}}}{1-\delta}\right]}.$$

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**Remark:** When $d \geq 3 + 18\log(\sqrt{2}/(1-\delta))$ and $n \geq d+1$, we have

$$\sqrt{2(d+1)\ln\left[\frac{\sqrt{1+(d+1)n^{-1}}}{1-\delta}\right]} \leq \frac{d-1}{3},$$

thus $\rho_\delta^2 \geq (d-1)/(6n) \geq d/(12n)$.

*Proof.* We prove that if

$$\rho_\delta^2 = \frac{d-1}{2n} - \frac{1}{n}\sqrt{2(d+1)\ln\left[\frac{\sqrt{1+(d+1)n^{-1}}}{1-\delta}\right]}$$

then

$$\inf_{s\in S} \mathbb{P}_s\left[\|s-\hat{s}\| \leq \rho_\delta\right] \leq 1-\delta.$$

Let $s_0 = 1_{[0,1)}$, $\Lambda = \{1,\dots,[d/2]\}$ and for all $\lambda$ in $\Lambda$, let

$$\psi_\lambda = \sqrt{\frac{d}{2}}\left(1_{[2(\lambda-1)/d,(2\lambda-1)/d)} - 1_{[(2\lambda-1)/d,2\lambda/d)}\right).$$

It is easy to check that $(\psi_\lambda)_{\lambda\in\Lambda}$ is an orthonormal system in $S$, orthogonal to $s_0$ such that, for all $\lambda$ in $\Lambda$, $\|\psi_\lambda\|_\infty \leq \sqrt{d/2}$. Let $\hat{s}_0 = \int \hat{s}s_0 \mathrm{d}\mu$ and for all $\lambda$ in $\Lambda$, let

$$\hat{s}_\lambda = \int \hat{s}\psi_\lambda \mathrm{d}\mu.$$

Let $(\xi_\lambda)_{\lambda\in\Lambda}$ be independent Rademacher random variables, independent of $X_1,\dots,X_n$, let $\rho$ be some real number to be chosen later and let $s_\xi = s_0 + \rho\sum_{\lambda\in\Lambda}\xi_\lambda\psi_\lambda$. The $\psi_\lambda$ have distinct support, thus $\left\|\sum_{\lambda\in\Lambda}|\psi_\lambda|\right\|_\infty \leq \sqrt{d/2}$ and $s_\xi$ is a density if

$$-\sqrt{\frac{2}{d}} \leq \rho \leq \sqrt{\frac{2}{d}}. \tag{6.4}$$

Assume that (6.4) holds, then

$$\inf_{s\in S}\mathbb{P}_s\left[\|s-\hat{s}\| \leq \rho_\delta\right] \quad \leq \quad \mathbb{P}_{s_\xi}\left[\|s_\xi - \hat{s}\| \leq \rho_\delta\right]. \tag{6.5}$$

We have

$$\|s_\xi - \hat{s}\|^2 = (1+s_0)^2 + \sum_{\lambda\in\Lambda}(\rho\xi_\lambda - \hat{s}_\lambda)^2 = \sum_{\lambda\in\Lambda,\ \rho\xi_\lambda\hat{s}_\lambda\leq 0} \rho^2 - 2\rho\xi_\lambda\hat{s}_\lambda + \hat{s}_\lambda^2 \geq \rho^2 N(\xi,\hat{s}), \tag{6.6}$$

where $N(\xi,\hat{s}) = \mathrm{Card}(\{\lambda\in\Lambda,\ \rho\xi_\lambda\hat{s}_\lambda \leq 0\}) = \sum_{\lambda\in\Lambda} 1_{\{\rho\xi_\lambda\hat{s}_\lambda\leq 0\}}$. If we plug (6.6) in (6.5), we obtain

$$\inf_{s\in S}\mathbb{P}_s\left[\|s-\hat{s}\|_2 \leq \rho_\delta\right] \leq \int_0^1 \mathbf{1}_{\rho^2 N(\xi,\hat{s})\leq\rho_\delta} s_\xi \mathrm{d}\mu.$$

We integrate with respect to $\xi$ and we apply Fubini's theorem to obtain

$$\inf_{s\in S}\mathbb{P}_s\left[\|s-\hat{s}\|_2 \leq \rho_\delta^2\right] \leq \mathbb{P}_{s_\xi}\left[\rho^2 N(\xi,\hat{s}) \leq \rho_\delta^2\right] =\leq \int_0^1 \mathbb{E}_\xi\left(\mathbf{1}_{\rho^2 N(\xi,\hat{s})\leq\rho_\delta^2} s_\xi\right)\mathrm{d}\mu. \tag{6.7}$$

From Cauchy–Schwarz inequality,

$$\mathbb{E}_\xi^2\left(\mathbf{1}_{\rho^2 N(\xi,\hat{s})\leq\rho_\delta^2} s_\xi\right) \leq \mathbb{P}_\xi\left(\rho^2 N(\xi,\hat{s}) \leq \rho_\delta^2\right)\mathbb{E}_\xi\left(s_\xi^2\right), \tag{6.8}$$

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and $\mathbb{E}_\xi s_\xi^2 = s_0^2 + \rho^2 \sum_{\lambda\in\Lambda} \psi_\lambda^2$. For all $\lambda$ in $\Lambda$, $\int_0^1 \psi_\lambda^2 = 1$, thus

$$\int_0^1 \mathbb{E}_\xi s_\xi^2 \mathrm{d}\mu = 1 + \rho^2 \left[\frac{d}{2}\right]. \tag{6.9}$$

Moreover, conditionally to $\hat{s}$, $N(\xi,\hat{s})$ is a sum of $[d/2]$ independent random variables valued in $\{0,1\}$. Thus, from Hoeffding's inequality,

$$\forall t>0,\ \mathbb{P}_\xi\left(N(\xi,\hat{s}) \le \mathbb{E}_\xi\left(N(\xi,\hat{s})\right) - \sqrt{\left[\frac{d}{2}\right]t}\right) \le \mathrm{e}^{-2t}. \tag{6.10}$$

In (6.10), we have $E_\xi\left(N(\xi,\hat{s})\right) = \sum_{\lambda\in\Lambda} \mathbb{E}_\xi\left(\mathbf{1}_{\xi_\lambda \hat{s}_\lambda \le 0}\right) \ge [d/2]/2$ and we choose

$$t = \ln\left[\frac{\sqrt{1+\rho^2[d/2]}}{1-\delta}\right],\ \rho = \sqrt{\frac{2}{n}} \le \sqrt{\frac{2}{d}}.$$

Since $(d-1)/2 \le [d/2] \le (d+1)/2$,

$$t \le \ln\left[\frac{\sqrt{1+(d+1)/n}}{1-\delta}\right],\ E_\xi\left(N(\xi,\hat{s})\right) \ge \frac{d-1}{4}.$$

Thus

$$\{\rho^2 N(\xi,\hat{s}) \le \rho_\delta^2\} \subset \left\{N(\xi,\hat{s}) \le \mathbb{E}_\xi\left(N(\xi,\hat{s})\right) - \sqrt{[d/2]t}\right\}.$$

Hence, from (6.10),

$$\mathbb{P}_\xi\left(\rho^2 N(\xi,\hat{s}) \le \rho_\delta^2\right) \le \frac{(1-\delta)^2}{1+\rho^2[d/2]}. \tag{6.11}$$

We plug inequalities (6.9) and (6.11) in (6.8) to obtain

$$\int_0^1 \mathbb{E}_\xi^2\left(\mathbf{1}_{d\rho^2 N(\xi,\hat{s}) \le \rho_\delta^2} s_\xi\right) \le (1-\delta)^2.$$

Thus, from (6.7) and Jensen inequality,

$$\inf_{s\in S} \mathbb{P}_s\left[\|s-\hat{s}\|_2 \le \rho_\delta\right] \le 1-\delta.$$

We already know thanks to Proposition 6.4 that $\phi_n(\alpha,\beta,S_n,S_m) \ge d_m/(12n)$, therefore, it remains to prove that $\phi_n(\alpha,\beta,S_n,S_m) \ge \sqrt{d_n}/n$. Let $s_0 = I_{[0,1]}$, let $\hat{B}_\beta = B_2(\hat{s},\hat{\rho}_\beta,S_n)$ be a confidence ball in $CS(S_n,\beta)$ and let $\rho_{\alpha,\beta} > 0$ such that for all densities $s$ in $S_m$,

$$\mathbb{P}_s\left(\hat{\rho}_\beta \le \rho_{\alpha,\beta}\right) \ge 1-\alpha.$$

We will prove that $\rho_{\alpha,\beta} \ge c\sqrt{d_n}/n$, which is sufficient to prove Theorem 4.2. We decompose the proof into two lemmas. □

**Lemma 6.7.** *Let $S_n(\rho_{\alpha,\beta}) = \{t\in S_n\ ;\ \|t-s_0\|_2 \ge 2\rho_{\alpha,\beta}\}$. There exists a test $T$ of null hypothesis $H_0 : s = s_0$ against the alternative $H_1 : s \in S_n(\rho_{\alpha,\beta})$ with confidence level more than $1-\beta$ and power more than $1-\alpha-\beta$, i.e. such that*

$$\mathbb{P}_{s_0}(T=0) \ge 1-\beta,\ \inf_{s\in S_n(\rho_{\alpha,\beta})} \mathbb{P}_s(T=1) \ge 1-(\alpha+\beta).$$

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*Proof of Lemma 6.7.* Let $T = 1_{s_0 \in \hat{B}_\beta}$. Since $s_0$ belongs to $S_n$ and $\hat{B}_\beta$ belongs to $CS(S_n, \beta)$, $\mathbb{P}_{s_0}(T = 0) \geq 1 - \beta$. Moreover, for all $s$ in $S_n(\rho_{\alpha,\beta})$,

$$\begin{aligned}\mathbb{P}_s(T = 0) &= \mathbb{P}_s(s_0 \in \hat{B}_\beta) = \mathbb{P}_s(\|s_0 - \hat{s}\| \leq \hat{\rho}_\beta) \\ &\leq \mathbb{P}_s(\|s_0 - s\| - \|s - \hat{s}\| \leq \hat{\rho}_\beta) \leq \mathbb{P}_s(\|s - \hat{s}\| \geq 2\rho_{\alpha,\beta} - \hat{\rho}_\beta).\end{aligned}$$

This last probability is equal to

$$\begin{aligned}&\mathbb{P}_s(\|s - \hat{s}\| \geq 2\rho_{\alpha,\beta} - \hat{\rho}_\beta \cap \hat{\rho}_\beta > \rho_{\alpha,\beta}) + \mathbb{P}_s(\|s - \hat{s}\| \geq 2\rho_{\alpha,\beta} - \hat{\rho}_\beta \cap \hat{\rho}_\beta \leq \rho_{\alpha,\beta}) \\ &\quad \leq \mathbb{P}_s(\hat{\rho}_\beta > \rho_{\alpha,\beta}) + \mathbb{P}_s(\|s - \hat{s}\| \geq \hat{\rho}_\beta) \leq \beta + \alpha.\end{aligned}$$

□

The second lemma gives the separation rate for the test of null hypothesis $H_0 : s = s_0$

**Lemma 6.8.** *Let $\eta = 2(1 - 2\alpha - \beta)$, let $\rho > 0$. Let $\Theta_\alpha$ be the set of tests $T_\alpha$ with confidence level $\alpha$, of null hypothesis $H_0 : s = s_0$ against the alternative $H_1 : s \in S_n(\rho)$, where $S_n(\rho)$ is the set of all densities $s$ in $S_n$ such that $\|s - s_0\| \geq \rho$.*

*Let $\beta(S_n(\rho)) = \inf_{T_\alpha \in \Theta_\alpha} \sup_{s \in S_n(\rho)} \mathbb{P}_s(T_\alpha = 0)$.*

*If $d_n \geq 10$ and $\rho^2 < \sqrt{\ln(1+\eta^2)/3.2}(\sqrt{d_n - 1}/n)$ then $\beta(S(\rho)) > \beta + \alpha$.*

**Comments:** From Lemmas 6.7 and 6.8, we deduce that

$$\rho^2_{\alpha,\beta} \geq \sqrt{\frac{\ln(1+\eta^2)}{3.2}} \frac{\sqrt{d_n - 1}}{4n} \geq \frac{\sqrt{\ln(1+\eta^2)}}{11} \frac{\sqrt{d_n}}{n}.$$

Thus the Proof of Lemma 6.8 concludes the Proof of Theorem 4.2.

*Proof of Lemma 6.8.*

The function $\beta(S_n(\rho))$ is non-increasing with $\rho$. Thus we take

$$\rho^2 = \sqrt{\ln(1+\eta^2)/3.2}\sqrt{d_n - 1}/n$$

and we will to prove that $\beta(S_n(\rho)) \geq \alpha + \beta$. Let $\mu_\rho$ be a probability measure on $S_n(\rho)$, let $P_{\mu_\rho} = \int P_s \mathrm{d}\mu_\rho$.

$$\begin{aligned}\beta(S_n(\rho)) &\geq \inf_{T_\alpha \in \Theta_\alpha} \mathbb{P}_{\mu_\rho}(T_\alpha = 0) = \inf_{T_\alpha \in \Theta_\alpha} \left(\mathbb{P}_{\mu_\rho}(T_\alpha = 0) - \mathbb{P}_{s_0}(T_\alpha = 0) + \mathbb{P}_{s_0}(T_\alpha = 0)\right) \\ &\geq 1 - \alpha + \inf_{T_\alpha \in \Theta_\alpha} \left(\mathbb{P}_{\mu_\rho}(T_\alpha = 0) - \mathbb{P}_{s_0}(T_\alpha = 0)\right) \qquad (6.12) \\ &\geq 1 - \alpha - \sup_{A\,;\,\mathbb{P}_{s_0}(A) \leq \alpha} \left|\mathbb{P}_{\mu_\rho}(A) - \mathbb{P}_{s_0}(A)\right| \\ &\geq 1 - \alpha - 1/2 \left\|\mathbb{P}_{\mu_\rho} - \mathbb{P}_{s_0}\right\|_{TV} \qquad (6.13)\end{aligned}$$

where $\|.\|_{TV}$ denote the total variation distance. Assume that $\mathbb{P}_{\mu_\rho}$ is absolutely continuous with respect to $\mathbb{P}_{s_0}$. Let $L_{\mu_\rho} = \mathrm{d}\mathbb{P}_{\mu_\rho}/\mathrm{d}\mathbb{P}_{s_0}$, then

$$\left\|\mathbb{P}_{\mu_\rho} - \mathbb{P}_{s_0}\right\|_{TV} = \mathbb{E}_{s_0}\left|L_{\mu_\rho}(X_1, \ldots, X_n) - 1\right| \leq \left(\mathbb{P}_{s_0}\left(L^2_{\mu_\rho}\right) - 1\right)^{1/2}$$

and then

$$\beta(S_n(\rho)) \geq 1 - \alpha - \frac{\sqrt{\mathbb{E}_{s_0}\left(L^2_{\mu_\rho}\right) - 1}}{2}. \qquad (6.14)$$

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From (6.14), $\beta(S_n(\rho)) \geq \alpha+\beta$ if $\mathbb{E}_{s_0}\left(L_{\mu_\rho}^2\right) \leq 1+\eta^2$. Let us now give a probability measure on $S_n(\rho)$, absolutely continuous with respect to $P_{s_0}$, such that $\mathbb{E}_{s_0}\left(L_{\mu_\rho}^2\right) \leq 1+\eta^2$.

Let $(\psi_\lambda)_{\lambda=1,\dots,[d_n/2]}$ be the following orthonormal system. Let $\psi_0 = s_0$, $\phi = 1_{[0,1/2)} - 1_{[1/2,1)}$ and for all $\lambda = 1,\dots,[d_n/2]$, $\psi_\lambda = \sqrt{d_n/2}\phi(d_n x/2-(\lambda-1))$. Let $\xi = (\xi_\lambda)_{\lambda=1,\dots,[d_n/2]}$ be independent Rademacher random variables and let $\mu_\rho$ be the distribution of $s_\xi = s_0 + \rho\sum_{\lambda=1}^{[d_n/2]}\xi_\lambda\psi_\lambda/\sqrt{[d_n/2]}$. Let us check that $\mu_\rho$ satisfies the required properties. The functions $(\psi_\lambda)_{\lambda=1,\dots,[d_n/2]}$ have distinct support, thus

$$\left\|\sum_{\lambda=1}^{[d_n/2]}|\psi_\lambda|\right\|_\infty \leq \sqrt{d_n/2}.$$

$s_\xi$ is a real density if $\rho \leq 1$. Since $2\alpha+\beta<1$, $\eta^2 \leq 4$ and $\ln(1+\eta^2) \leq \ln(5)$. $\sqrt{d_n} \leq n$, hence

$$\rho^2 \leq \sqrt{\frac{\ln(5)}{3.2}}\frac{\sqrt{d_n-1}}{n} \leq 1.$$

Since $(\psi_\lambda)_{\lambda=1,..,[d_n/2]}$ is an orthonormal system, $\|s_\xi - s_0\| = \rho$, thus $s_\xi$ belongs to $S_n(\rho)$ and $\mu_\rho$ is a law on $S_n(\rho)$. Moreover

$$\frac{\mathrm{d}\mathbb{P}_{s_\xi}}{\mathrm{d}\mathbb{P}_{s_0}}(x_1,..,x_n) = \prod_{\alpha=1}^n\left(1+\frac{\rho}{\sqrt{[d_n/2]}}\sum_{\lambda=1}^{[d_n/2]}\xi_\lambda\psi_\lambda(x_\alpha)\right).$$

Thus

$$L_{\mu_\rho}(x_1,..,x_n) = \frac{1}{2^{[d_n/2]}}\sum_{\xi\in\{-1,1\}^{[d_n/2]}}\prod_{\alpha=1}^n\left(1+\frac{\rho}{\sqrt{[d_n/2]}}\sum_{\lambda=1}^{[d_n/2]}\xi_\lambda\psi_\lambda(x_\alpha)\right).$$

Hereafter, in order to symplify the notations, we write $\sum_\xi$ instead of $\sum_{\xi\in\{-1,1\}^{[d_n/2]}}$ and $\sum_\lambda$ instead of $\sum_{\lambda=1}^{[d_n/2]}$. Let $\phi(\rho,\xi) = \rho\sum_\lambda\xi_\lambda\psi_\lambda/\sqrt{[d_n/2]}$, we have

$$\begin{aligned}
L_{\mu_\rho}^2(x_1,..,x_n) &= \frac{1}{2^{2([d_n/2])}}\sum_{\xi,\xi'}\prod_{\alpha=1}^n\left(1+\phi(\rho,\xi)(x_\alpha)\right)\left(1+\phi(\rho,\xi')(x_\alpha)\right).\\
\mathbb{E}_{s_0}(L_{\mu_\rho}^2) &= \frac{1}{2^{2[d_n/2]}}\sum_\xi\sum_{\xi'}\prod_{\alpha=1}^n P_{s_0}\left(1+\phi(\rho,\xi)+\phi(\rho,\xi')+\phi(\rho,\xi)\phi(\rho,\xi')\right).
\end{aligned}$$

For all $\lambda \neq \lambda' = 1,\dots,[d_n/2]$, $\psi_\lambda\psi_{\lambda'} = 0$, thus

$$\phi(\rho,\xi)\phi(\rho,\xi') = \frac{\rho^2}{[d_n/2]}\left(\sum_\lambda\xi_\lambda\psi_\lambda\right)\left(\sum_\lambda\xi'_\lambda\psi_\lambda\right) = \frac{\rho^2}{[d_n/2]}\sum_\lambda\xi_\lambda\xi'_\lambda\psi_\lambda^2.$$

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For all $\lambda = 1, \dots, [d_n/2]$ and all $\alpha = 1, \dots, n$, $P_{s_0}(\psi_\lambda) = 0$, $P_{s_0}(\psi_\lambda^2) = 1$, thus

$$\begin{aligned}
\mathbb{E}_{s_0}(L_{\mu_\rho}^2) &\leq \frac{1}{2^{2[d_n/2]}} \sum_{\xi} \sum_{\xi'} \left(1 + \frac{\rho^2}{[d_n/2]} \sum_{\lambda} \xi_\lambda \xi'_\lambda\right)^n \\
&= \frac{1}{2^{2[d_n/2]}} \sum_{\xi} \sum_{l=0}^{[d_n/2]} \sum_{\xi'; \mathrm{Card}(\lambda,\, \xi'_\lambda = \xi_\lambda) = l} \left[1 + \frac{\rho^2}{[d_n/2]}(2l - [d_n/2])\right]^n \\
&= \frac{1}{2^{[d_n/2]}} \sum_{l=0}^{[d_n/2]} C_{[d_n/2]}^l \left[1 + \frac{\rho^2 2l}{[d_n/2]} - \rho^2\right]^n.
\end{aligned}$$

For all real numbers $u \geq -1$, we have $0 \leq 1 + u \leq \mathrm{e}^u$, thus $(1+u)^n \leq \mathrm{e}^{nu}$. Since $\rho^2 \leq 1$, we can apply this inequality to all the $u_l = (2l/[d_n/2] - 1)r^2$ and we obtain

$$\mathbb{E}_{s_0}(L_{\mu_\rho}^2) \leq \frac{1}{2^{[d_n/2]}} \sum_{l=0}^{[d_n/2]} C_{[d_n/2]}^l \exp\left(\frac{\rho^2 2nl}{[d_n/2]} - n\rho^2\right) = \frac{\mathrm{e}^{-n\rho^2}}{2^{[d_n/2]}} \left(\exp\left(\frac{\rho^2 2n}{[d_n/2]}\right) + 1\right)^{[d_n/2]}.$$

Thus, $\mathbb{E}_{s_0}\left(L_{\mu_\rho}^2\right) \leq 1 + \eta^2$ if

$$-n\rho^2 + ([d_n/2]) \ln\left(\frac{\exp\left(\frac{\rho^2 2n}{[d_n/2]}\right) + 1}{2}\right) \leq \ln(1 + \eta^2).$$

For all positive $u$, $\ln(1+u) \leq u$, thus, we only have to prove that

$$-n\rho^2 + \frac{[d_n/2]}{2}\left(\exp\left(\frac{\rho^2 2n}{[d_n/2]}\right) - 1\right) \leq \ln(1 + \eta^2).$$

$[d_n/2] \geq (d_n - 1)/2$ and $d_n \geq 10$, thus

$$\frac{\rho^2 2n}{[d_n/2]} = 2\sqrt{\frac{\ln(1+\eta^2)}{3.2}} \frac{\sqrt{d_n - 1}}{[d_n/2]} \leq \frac{4 * 0.71}{\sqrt{d_n - 1}} \leq 1.$$

For all real numbers $x$ in $[0,1]$, we have $\mathrm{e}^x \leq 1 + x + 3.2x^2$, thus $\exp\left(\rho^2 2n/([d_n/2])\right) - 1 \leq \rho^2 2n/([d_n/2]) + 3.2\left(\rho^2 n/([d_n/2])\right)^2$. Hence

$$-n\rho^2 + \frac{[d_n/2]}{2}\left(\exp\left(\frac{\rho^2 2n}{[d_n/2]}\right) - 1\right) \leq 1.6\rho^4 n^2/([d_n/2]) \leq \frac{d_n - 1}{2[d_n/2]} \ln(1+\eta^2) \leq \ln(1+\eta^2).$$

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# Appendix A

## A.1 Proof of Lemma 6.1

$\sum_{i=1}^n (W_i - \bar{W}_n) = 0$, thus, for all $\lambda$ in $\Lambda$, $(P_n^W - \bar{W}_n P_n)(P_s\psi_\lambda) = 0$. Moreover, since the weights are exchangeable,

$$\begin{aligned} 0 &= \mathbb{E}\left[\left(\sum_{i=1}^n (W_i - \bar{W}_n)\right)^2\right] \\ &= \sum_{i=1}^n \mathbb{E}\left((W_i - \bar{W}_n)^2\right) + \sum_{i\neq j=1}^n \mathbb{E}(W_i - \bar{W}_n)(W_j - \bar{W}_n) \\ &= n\mathbb{E}\left((W_1 - \bar{W}_n)^2\right) + n(n-1)\mathbb{E}(W_1 - \bar{W}_n)(W_2 - \bar{W}_n). \end{aligned}$$

Thus,

$$v_W^2 = \mathbb{E}\left((W_1 - \bar{W}_n)^2\right) = -(n-1)\mathbb{E}(W_1 - \bar{W}_n)(W_2 - \bar{W}_n).$$

Hence,

$$\begin{aligned} p_W(\Lambda) &= \sum_{\lambda\in\Lambda} \frac{\mathbb{E}_W\left([(P_n^W - \bar{W}_n P_n)(\psi_\lambda)]^2\right)}{v_W^2} = \sum_{\lambda\in\Lambda} \frac{\mathbb{E}_W\left([(P_n^W - \bar{W}_n P_n)(\psi_\lambda - P_s\psi_\lambda)]^2\right)}{v_W^2} \\ &= \sum_{\lambda\in\Lambda} \mathbb{E}_W\left(\frac{1}{n^2}\sum_{i,j=1}^n \frac{(W_i - \bar{W}_n)(W_j - \bar{W}_n)}{v_W^2}(\psi_\lambda(X_i) - P_s\psi_\lambda)(\psi_\lambda(X_j) - P_s\psi_\lambda)\right) \\ p_W(\Lambda) &= \frac{1}{n^2}\sum_{\lambda\in\Lambda}\sum_{i=1}^n \frac{\mathbb{E}\left((W_i - \bar{W}_n)^2\right)}{v_W^2}(\psi_\lambda(X_i) - P_s\psi_\lambda)^2 \\ &\quad + \frac{1}{n^2}\sum_{\lambda\in\Lambda}\sum_{i\neq j=1}^n \frac{\mathbb{E}(W_i - \bar{W}_n)(W_j - \bar{W}_n)}{v_W^2}(\psi_\lambda(X_i) - P_s\psi_\lambda)(\psi_\lambda(X_j) - P_s\psi_\lambda) \\ &= \frac{1}{n}\left(P_n T(\Lambda) - U_s(\Lambda)\right). \end{aligned} \tag{A.1}$$

On the other hand, easy algebra leads to

$$\|s_m - \hat{s}_m\|_2^2 = \sum_{\lambda\in\Lambda}\left([(P_n - P_s)(\psi_\lambda)]^2\right) = \frac{1}{n}\left(P_n T(\Lambda) + (n-1)U_s(\Lambda)\right).$$

Thus, we have $\|s_m - \hat{s}_m\|_2^2 - p_W(\Lambda) = U_s(\Lambda)$.

## A.2 Proof of Lemma 6.2

We apply Theorem 3.4 in Houdré and Reynaud–Bouret [15]. For all $x > 0$

$$\mathbb{P}_s\left(\xi U(\Lambda) > \frac{1}{n^2}\left(5.7B_1\sqrt{x} + 8B_2 x + 384B_3 x^{3/2} + 1020B_4 x^2\right)\right) \leq e e^{-x}, \tag{A.2}$$

where

$$U(x,y) = \textstyle\sum_{\lambda\in\Lambda}(\psi_\lambda(x) - P_s\psi_\lambda)(\psi_\lambda(y) - P_s\psi_\lambda),$$
$$B_1^2 = n^2\mathbb{E}\left[(U(X_1,X_2))^2\right],\ B_3^2 = n\sup_x \mathbb{E}\left[(U(x,X_2))^2\right],\ B_4 = \sup_{x,y} U(x,y),$$

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$$B_2 = \sup\left\{\left|\mathbb{E}\sum_{i=1}^{n}\sum_{j=1}^{i-1}U(X_1,X_2)\alpha_i(X_1)\beta_j(X_2)\right|,\ \mathbb{E}\sum_{i=1}^{n}\alpha_i^2(X_1)\le 1,\ \mathbb{E}\sum_{j=1}^{n}\beta_j^2(X_1)\le 1\right\}.$$

From Cauchy–Schwarz inequality, for all real numbers $(b_\lambda)_{\lambda\in\Lambda}$

$$\sum_{\lambda\in\Lambda} b_\lambda^2 = \left(\sup_{\sum a_\lambda^2\le 1}\sum_{\lambda\in\Lambda} a_\lambda b_\lambda\right)^2. \tag{A.3}$$

In particular, since the system $(\psi_\lambda)_{\lambda\in\Lambda}$ is orthonormal, for all $x$ in $\mathbb{R}$, $T(\Lambda) = (\sup_{t\in B(\Lambda)}(t-P_s t))^2$. Thus

$$\|T(\Lambda)\|_\infty \le 2b_\lambda^2. \tag{A.4}$$

Let us now evaluate $B_1$, $B_2$, $B_3$ and $B_4$.
**Evaluation of $B_1$:**

$$\begin{aligned}
\frac{B_1^2}{n^2} &= \sum_{\lambda,\lambda'\in\Lambda}\left(P_s\left((\psi_\lambda - P_s\psi_\lambda)(\psi_{\lambda'}-P_s\psi_{\lambda'})\right)\right)^2\\
&= \sum_{\lambda\in\Lambda}\left(\sup_{\sum a_{\lambda'}^2\le 1} P_s\left((\psi_\lambda - P_s\psi_\lambda)\left[\sum_{\lambda'\in\Lambda} a_{\lambda'}\psi_{\lambda'} - P_s\left(\sum_{\lambda'\in\Lambda} a_{\lambda'}\psi_{\lambda'}\right)\right]\right)\right)^2\\
&= \sum_{\lambda\in\Lambda}\left(\sup_{t\in B(\Lambda)} P_s\left((\psi_\lambda - P_s\psi_\lambda)(t-P_s t)\right)\right)^2 \le D_{s,\Lambda}v_{s,\Lambda}^2,
\end{aligned}$$

where we use successively the independence of $X_1$ and $X_2$, Inequality (A.3), the orthonormality of the system $(\psi_\lambda)_{\lambda\in\Lambda}$ and Cauchy–Schwarz inequality. Thus we obtain

$$B_1 \le n v_{s,\Lambda}\sqrt{D_{s,\Lambda}}. \tag{A.5}$$

**Evaluation of $B_2$:** For all real numbers $y, z$, we have $2yz \le y^2+z^2$, thus, for all $i, j$ in $\{1,\dots,n\}$,

$$2P_s\left((\psi_\lambda - P_s\psi_\lambda)\alpha_i\right)P_s\left((\psi_{\lambda'}-P_s\psi_{\lambda'})\beta_j\right) \le \left(P_s\left((\psi_\lambda - P_s\psi_\lambda)\alpha_i\right)\right)^2 + \left(P_s\left((\psi_{\lambda'}-P_s\psi_{\lambda'})\beta_j\right)\right)^2.$$

We apply (A.3) with $b_\lambda = P_s\left((\psi_\lambda - P_s\psi_\lambda)\alpha_i\right)$, since the system $(\psi_\lambda)_{\lambda\in\Lambda}$ is orthonormal, for all $i$ in $\{1,\dots,n\}$,

$$\sum_{\lambda\in\Lambda}\left(P_s\left((\psi_\lambda - P_s\psi_\lambda)\alpha_i\right)\right)^2 = \left(\sup_{t\in B(\Lambda)} P_s(t-P_s t)\alpha_i\right)^2 \le v_{s,\Lambda}^2 P_s\alpha_i^2.$$

Since $\sum_{i=1}^n P_s\alpha_i^2 \le 1$ we deduce that

$$\sum_{i,j=1}^{n}\sum_{\lambda\in\Lambda}\left(P_s\left((\psi_\lambda - P_s\psi_\lambda)\alpha_i\right)\right)^2 \le n v_{s,\Lambda}^2.$$

The same inequality holds for $\beta_j$, thus we obtain

$$B_2 \le n v_{s,\Lambda}^2. \tag{A.6}$$

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**Evaluation of $B_3$:** For all $x$ in $\mathbb{R}$, $\mathbb{E}[(U(x,X_2))^2]$ is the variance of the function $t_x = \sum_{\lambda\in\Lambda}(\psi_\lambda(x) - P_s\psi_\lambda)\psi_\lambda$. $t_x$ is a function in the linear space $S$ spanned by the $(\psi_\lambda)_{\lambda\in\Lambda}$ and, from inequality (A.3),

$$\|t_x\|_2^2 = \sum_{\lambda\in\Lambda}(\psi_\lambda(x) - P_s\psi_\lambda)^2 = \left(\sup_{t\in B(\Lambda)}(t(x) - P_s t)\right)^2 \leq 2b_\Lambda^2.$$

Thus $\mathbb{E}[(U(x,X_2))^2] = \mathrm{Var}(t_x(X)) = 2b_\Lambda^2\mathrm{Var}(t_x(X)/b_\Lambda) \leq 2b_\Lambda^2 v_{s,\Lambda}^2$. Thus

$$B_3 \leq \sqrt{2n}b_\Lambda v_{s,\Lambda}. \tag{A.7}$$

**Evaluation of $B_4$:** We apply Cauchy–Schwarz inequality and we obtain

$$B_4 \leq \|T(\Lambda)\|_\infty \leq 2b_\Lambda^2. \tag{A.8}$$

Let $\Omega_x^c$ be the event defined by inequality (A.2). From (A.5)–(A.8). On $\Omega_x$,

$$\xi U_s(\Lambda) \leq \frac{5.7v_{s,\Lambda}\sqrt{D_{s,\Lambda}x}}{n} + \frac{8v_{s,\Lambda}^2 x}{n} + 384\sqrt{2}v_{s,\Lambda}b_\Lambda\left(\frac{x}{n}\right)^{3/2} + 2040b_\Lambda\left(\frac{x}{n}\right)^2.$$

## A.3 Proof of Lemma 6.3

It comes from Assumption **H2** that

$$b_\Lambda \leq C_1\sqrt{d}.$$

It comes from (A.3) that

$$D_{s,\Lambda} \leq \sum_{\lambda\in\Lambda}P_s(\psi_\lambda^2) = P_s\left[\left(\sup_{t\in B(\Lambda)}t\right)^2\right] \leq \left\|\sup_{t\in B(\Lambda)}t\right\|_\infty^2 \leq C_1^2 d.$$

$v_{s,\Lambda}^2 \leq \sup_{t\in B(\Lambda)}P_s t^2$, thus

$$v_{s,\Lambda}^2 \leq b_\Lambda^2 \leq C_1^2 d,\ v_{s,\Lambda}^2 \leq \|s\|_\infty \sup_{t\in B(\Lambda)}\|t\|^2 = \|s\|_\infty.$$

Finally, for all $t$ in $B(\Lambda)$,

$$P_s t^2 \leq \|t\|_\infty P_s|t| \leq \|t\|_\infty \|t\|\,\|s\| \leq C_1\sqrt{d}\,\|s\|.$$

Thus $v_{s,\Lambda}^2 \leq C_1\sqrt{d}\,\|s\|$.

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