# Evaluation of the Efficiency of an Inverse Exponential Kernel Estimator for Spherical Data 

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#### Abstract

This paper deals with the relative efficiency of two kernel estimators $\hat{f}_{n}$ and $\hat{g}_{n}$ by using spherical data, as proposed by Park (2012), and Bai et al. (1988), respectively. For this, we suggest the computing flows for the relative efficiency on the 2-dimensional unit sphere. An evaluation procedure between two estimators (given the same kernels) is also illustrated through the observed data on normals to the orbital planes of long-period comets.


Keywords: Exponential kernel estimator, relative efficiency, orbital planes of long-period comets.

## 1. Introduction

Suppose that i.i.d. random variables $X_{1}, \ldots, X_{n}$ have a probability density function $f$ on $\mathbb{S}^{2}$ with respect to $d V_{g}$, which is a volume element of associated with the Riemannian metric $g$. Then the kernel estimator of $f(p)$ based on $X_{1}, \ldots, X_{n}$ is of the form

$$
\begin{equation*}
\hat{f}_{n}(p)=\frac{1}{n h^{2} C_{h}} \sum_{i=1}^{n} K\left(\frac{1}{h} \exp _{p}^{-1} X_{i}\right), \quad p \in \mathbb{S}^{2} \tag{1.1}
\end{equation*}
$$

where $C_{h}$ is the positive constant and $h$ is the smoothing parameter such that

$$
\begin{equation*}
h^{2} C_{h}=\int_{\mathbb{S}^{2}} K\left(\frac{1}{h} \exp _{p}^{-1} x\right) d V_{g}(p) \tag{1.2}
\end{equation*}
$$

The integral of (1.2) is independent of $x$ and $C_{h} / \omega_{1} \rightarrow 1$ as $h \rightarrow 0$, where $\omega_{1}$ is an area of the surface of the unit sphere (see Section 2, Park, 2012). The kernel function in (1.1) is defined on the tangent space $T_{p}\left(\mathbb{S}^{2}\right)$ such that $\int_{T_{p}\left(\mathbb{S}^{2}\right)} K(v) d v=1$. Usually $K$ is taken as a radially symmetric unimodal probability function in the case of the $m$-dimensional Euclidean space. Hence we may choose $K(v)=T\left(\langle v, v\rangle_{p}^{1 / 2}\right)$ for $v \in T_{p}\left(\mathbb{S}^{2}\right)$ in the estimator (1.1), where $<\cdot, \cdot>_{p}$ is the inner product with respect to the metric $g$, such that for some constant $c>0$ and $l=1,2$, as $h \rightarrow 0$,

$$
\int_{\frac{c}{h}}^{\infty} T^{l}(y) y^{k+1} d y=o\left(h^{\alpha}\right), \quad \text { for } k=1,2, \ldots \text { and } \alpha=1,2, \ldots
$$

The motive we consider the kernel estimator (1.1) is that not all procedures used in the Euclidean space can be properly translated when considering the statistical problem of estimating a density function defined on the non-Euclidean space. To solve this problem, the exponential map for connecting

[^0]the 2-dimensional unit sphere $\mathbb{S}^{2}$ valued random sample $X_{i}$ with the argument in the kernel function defined on the tangent space $T_{p}\left(\mathbb{S}^{2}\right)$ is considered. The exponential map, $\exp _{p}: T_{p}\left(\mathbb{S}^{2}\right) \rightarrow \mathbb{S}^{2}$, is defined by $\exp _{p} \xi=\gamma_{\xi}(1)$, where $\gamma_{\xi}(t)=\exp _{p} t \xi$ is the geodesic through $p \in \mathbb{S}^{2}$ at $t=0$ with $d \gamma_{\xi} /\left.d t\right|_{t=0}=\xi \in T_{p}\left(\mathbb{S}^{2}\right)$. See Figure 1, p. 3 in Park (2012) for more details of the exponential map.

Explicit computations of the inverse exponential map on the estimator (1.1) are as follows: For any pair $\left(\xi_{1}, \xi_{2}\right)$ of orthonormal vectors where $\xi_{1} \in \mathbb{S}^{2}$ and $T_{\xi_{1}}=\left\{\xi_{2} \in \mathbb{S}^{2} \mid \xi_{1} \perp \xi_{2}\right\}$, we consider a curve $\gamma_{\xi}: T_{\xi_{1}} \times[0, \pi) \rightarrow \mathbb{S}^{2}$ given by

$$
\begin{equation*}
\gamma_{\xi}(t)=\xi_{1} \cos (t)+\xi_{2} \sin (t) \tag{1.3}
\end{equation*}
$$

Here $\gamma_{\xi}$ is a great circle of $\mathbb{S}^{2}$ passing through the points $\xi_{1}$ and $\xi_{2}$, i.e., $\gamma_{\xi}$ is a geodesic on $\mathbb{S}^{2}$. Then an inverse parametrization can be deduced from (1.3) for which $\gamma_{\xi}^{-1}: \mathbb{S}^{2} \backslash\left\{\xi_{1},-\xi_{1}\right\} \rightarrow T_{\xi_{1}} \times[0, \pi]$ would be an inverse exponential map. Let $p \in \mathbb{S}^{2}$ and $v \in T_{p}\left(\mathbb{S}^{2}\right)$ be given. It is obvious that $p \perp v$. Putting $\xi_{1}=p$ and $\xi_{2}=v /\|v\|$, the curve $\gamma_{v}(t)=p \cos \|v\| t+(v /\|v\|) \sin \|v\| t$ is the geodesic passing through $p$ tangent to $\dot{\gamma}_{v}(0)=v$. Hence the exponential map of $T_{p}\left(\mathbb{S}^{2}\right) \rightarrow \mathbb{S}^{2}$ is given by

$$
\begin{equation*}
\exp _{p} v=p \cos \|v\|+\frac{v}{\|v\|} \sin \|v\| \tag{1.4}
\end{equation*}
$$

Here the distance from $p$ to $\exp _{p} v$ is $d\left(p, \exp _{p} v\right)=\|v\|$. For $p \in \mathbb{S}^{2}$, we have $\mathcal{D}_{p}=\left\{v \in T_{p}\left(\mathbb{S}^{2}\right)\right.$ : $\|v\|<\pi\}$ and $\exp _{p}\left(\mathcal{D}_{p}\right)=\mathbb{S}^{2} \backslash\{-p\}$, where the cut locus is reduced to the single point, cut $(p)=\{-p\}$. By (1.4) and $d\left(p, \exp _{p} v\right)=\|v\|$, the inverse exponential map, $\exp _{p}^{-1}: \mathbb{S}^{2} \rightarrow T_{p}\left(\mathbb{S}^{2}\right)$ is given by

$$
\begin{equation*}
\exp _{p}^{-1} x=\cos ^{-1}\left(p^{t} x\right) \xi \tag{1.5}
\end{equation*}
$$

where $\xi$ is an unit tangent vector orthogonal to $p$. Submitting (1.5) into (1.1), we obtain (1.6) and (1.7) as follows.

$$
\begin{equation*}
\hat{f}_{n}(p)=\frac{1}{n h^{2} C_{h}} \sum_{i=1}^{n} K\left(\frac{1}{h} \cos ^{-1}\left(p^{t} X_{i}\right) \xi_{i}\right), \tag{1.6}
\end{equation*}
$$

where $\xi_{i}$ is an unit tangent vector orthogonal to $p$, and $C_{h}$ is the positive normalized constant such that

$$
\begin{equation*}
h^{2} C_{h}=\int_{\mathbb{S}^{2}} K\left(\frac{1}{h} \cos ^{-1}\left(p^{t} x\right) \xi\right) d V_{g}(p) \tag{1.7}
\end{equation*}
$$

In this paper, the problem of evaluating relative efficiency between the kernel estimators is investigated. For this, we first refer to the kernel estimator in order to make an evaluation of relative efficiency as follows. Given i.i.d. random variables $X_{1}, X_{2}, \ldots, X_{n}$ with unknown density $f$ on the 2-dimensional unit sphere $\mathbb{S}^{2}$, the kernel estimator of Bai et al. (1988) is, for a kernel function $L$ and the smoothing parameter $\lambda$,

$$
\begin{equation*}
\hat{g}_{n}(x)=n^{-1} d_{0}(\lambda) \sum_{i=1}^{n} L\left(\lambda\left(1-x^{t} X_{i}\right)\right) \tag{1.8}
\end{equation*}
$$

where $d_{0}(\lambda)$ is selected so that $\hat{g}_{n}(x)$ integrates to unity. When $x$ is close to $X_{i},\left(1-x^{t} X_{i}\right)$ is close to zero, and also $\exp _{p}^{-1} X_{i}$ is close to zero. Actually, the estimators in (1.1) and (1.8) have the same
characteristics and different kernels are not called for as note in Hall et al. (1987). In addition, we can check that the estimator of type (1.1) has identical first-order asymptotics (see Lemmas in Appendix).

We focus on two points in this paper. First, we aim for an evaluation of the asymptotic relative efficiency (ARE) of the kernel estimator (1.1) on 2-dimensional unit sphere as follows.

Theorem 1. When $f$ is 2-times differentiable, the asymptotic relative efficiency (ARE) of $\hat{g}_{n}$ with respect to $\hat{f}_{n}$ is given by

$$
\begin{equation*}
\operatorname{ARE}\left(\hat{g}_{n} ; \hat{f}_{n}\right)=\frac{C_{1}\left(\frac{C_{1}}{2 C_{2}}\right)^{-\frac{1}{3}}+C_{2}\left(\frac{C_{1}}{2 C_{2}}\right)^{\frac{2}{3}}}{D_{1}\left(\frac{D_{1}}{2 D_{2}}\right)^{-\frac{1}{3}}+D_{2}\left(\frac{D_{1}}{2 D_{2}}\right)^{\frac{2}{3}}} \tag{1.9}
\end{equation*}
$$

where

$$
\begin{align*}
C_{1} & =\pi \int_{0}^{\infty} T^{2}(s) s d s, & C_{2} & =\left(\frac{\pi}{4 C_{h}} \int_{0}^{\infty} T(s) s^{3} d s\right)^{2} \int_{\mathbb{S}^{2}}(\Delta f(p))^{2} d V_{g}(p), \\
D_{1} & =\frac{\pi \lambda \alpha_{2}(T)}{n c(\lambda)^{-2}}, & D_{2} & =\left(\int_{T_{x}} D_{\xi}^{2} \overline{g_{\xi}}(x) d \mu_{1}(\xi)\right)^{2} \cdot \alpha_{1}(T)^{2}, \tag{1.10}
\end{align*}
$$

where $C(\lambda ; T)=\sqrt{\pi} /\left(2!\lambda^{2} \alpha_{0}(T)\right)$, $\alpha_{0}(T)=\int_{0}^{\infty} T(s) s d s, D_{\xi}^{s} g_{\xi}=D_{\xi} D_{\xi}^{s-1} g_{\xi}, \alpha_{1}(T)=\int_{0}^{\infty} T(s) s^{3} d s$, $\alpha_{2}(T)=\int_{0}^{\infty} T\left(s^{2}\right) s d s, \overline{g_{\xi}}(x)=g_{\xi}(x /\|x\|), T_{x}=\left\{\xi \in \mathbb{S}^{2}: \xi \perp x\right\}, c(\lambda)^{-1}=\lambda^{-2} \omega_{1} \alpha_{0}(T)$, and $\Delta$ is Laplace-Beltrami operator.

In addition, we focus on the computing procedure for the evaluation of the relative efficiency by using spherical data on the 2 -dimensional unit sphere. Finally, a short discussion related to comparing the relative efficiency is made.

## 2. Numerical Study for Evaluating the ARE

The relative efficiency of the kernel estimator (1.1) to those of the estimator (1.8) is of good interest. Using the results of Lemmas in Appendix, the relative efficiencies of the estimator (1.1) to those of the estimator (1.8) are immediate. Hence we omit the proof of Theorem 1. See Lemmas in Appendix. To make the numerical illustration of the relative efficiencies between these estimators, we introduce an example on $\mathbb{S}^{2}$ to evaluate the values of the constants.

### 2.1. Simulation procedure

For computing of $\operatorname{ARE}$ (1.9), finite sample sizes, $n=10,30,50,70,100,300$, and 1000 are investigated as follows. The most widely referred distribution for directional data is the von Mises-Fisher distribution such that

$$
f(s, \phi)=\frac{\kappa}{2 \pi \sinh \kappa} \exp [\kappa(\sin s \sin \alpha \cos (\phi-\beta)+\cos s \cos \alpha)],
$$

where $0 \leq s<\pi, 0 \leq \phi<2 \pi$. There are three parameters $\alpha, \beta$, and $\kappa$. We generate pseudo-random variates from the von Mises-Fisher distribution with parameters $\operatorname{vMF}(\alpha, \beta, \kappa)$ as suggested in Fisher et al. (1993, p.59). Given the random variables $(X, Y)$ and angle $\Phi \in[0, \pi)$ with an Uniform distribution, the curve through $(X, Y)$ is determined by $\Phi$ and $S=X \cos \Phi+Y \sin \Phi$.


Figure 1: Plotting for the spherical data points on the surface of $\mathbb{S}^{2}$
We provide here a brief discussion of the computation for the four constants in Theorem 1. We first start by assuming that the generated points occur according to the distribution $f$. The kernel used in simulation procedure is $T(v)=e^{-\left\langle v, v>^{1 / 2}\right.} ;-\infty<v<\infty$. Using the kernel and the four constants discussed in Theorem 1, we compute the value of ARE (1.9). These integrals are approximated by use of numerical integration. We consider that any point $\mathbb{S}^{2}$ can be parameterized by $x(\theta, \phi)=$ $(\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta), \theta \in[0, \pi), \phi \in[0,2 \pi)$ and find vector points on tangent space. We can choose a large number $N$ instead of infinity, and use the geodesic spherical coordinates, given by $y(t, \xi)=\exp _{p}(t \xi)$ for computing $C_{1}$ and $C_{2}$. Then we have that

$$
\begin{equation*}
\int_{\mathbb{S}^{2}}(\Delta f(p))^{2} d V_{g}(p)=\int_{\mathcal{E}_{p}} \int_{(-1,1)} D_{\xi}^{2} f(y(h s, \xi)) d s d \mu_{p}(\xi) \tag{2.1}
\end{equation*}
$$

where $\mathcal{E}_{p}=\left\{\xi \in T_{p}\left(\mathbb{S}^{2}\right)| | \xi \mid=1\right\}$. Details are in Park (2012, Appendix A. 1 and Lemma A.1-A.2). Algorithm flows for the computation of the ARE are created in the following way.

1. Generate an data point $(X, Y)$ and $\Phi$ from Uniform distribution such that $X \sim U(-\pi, \pi), Y \sim$ $U(0, \pi)$, and $\Phi \sim U(0,2 \pi)$, and take a surface data $(S, \Phi)$.
2. Build the tangent vector $v_{i}$, corresponding to the data point $x_{i}=\left(s_{i}, \phi_{i}\right), i=1, \ldots, n$ using by (1.5) for any $p \in \mathbb{S}^{2}$.
3. Compute the four constants $C_{1}, C_{2}, D_{1}$, and $D_{2}$.
4. Define a kernel function on the tangent space and choose the optimal smoothing parameters $h_{\text {AMISE }}=\left(f C_{1} /\left(n C_{2}\right)\right)^{1 / 3}$ that minimizes the Asymptotic Mean Integrated Square Error (AMISE) from Lemma 1 in Appendix, where $C_{1}$ and $C_{2}$ are in (1.10).
5. Substituting the optimal smoothing parameter into $\operatorname{AMISE}\left(\hat{f}_{n}\right)$, and compute the constants of (1.9).

The above algorithm is implemented in $\mathbf{R}$ environment system in the CRAN (http://cran.R-project.org) while others will be approximated by use of numerical integration where MATLAB-program proceeds.

### 2.2. Spherical data

Observations on normals to the orbital planes of long-period comets with sample sizes $n=240$ are from Fisher et al. (1993, pp. 160-161). Figure 1 shows a display of the data to 240 cometary orbits, which are only dispersed on the upper hemisphere (see Bowman and Azzalini, 1997, pp. 12-14).


Figure 2: Plotting for the vector points on the tangent space $T_{p}\left(\mathbb{S}^{2}\right)$. Plot on $(a),(b),(c)$ and (d) are the tangent vectors $v$ when $p=(0,0,1), p=(0,1,0), p=(0,0,-1)$ and $p=(0,-1,0)$, respectively.


Figure 3: Perspective plot for the spherical data. Vertical axis is proportional to $\hat{f}$, discs in horizontal plane represent the equal-area projection of the unit sphere.

For each comet, the observations are measured as the angle of latitude and longitude. "Theta" and "Phi" denoted in Figure 1 are the vertical and horizontal rotation of the displayed sphere, respectively. For given data point $x_{i}, i=1, \ldots, 240$, we can find the tangent vectors $v_{i}$ corresponding to $x_{i}$ by using (1.4) for each $p \in \mathbb{S}^{2}$. Figure 2 shows a display of the tangent vector points $v_{i}, i=1, \ldots, 240$, on the tangent space, for example $p=(0,0,1), p=(0,1,0), p=(0,0,-1)$ and $p=(0,0,-1)$, respectively.

We employ the estimator $\hat{f_{n}}(p)$ with the kernel $K(v)=e^{-v}$ for $v \in T_{p}\left(\mathbb{S}^{2}\right)$. The smoothing parameter formula used in this spherical data is given by $h=\min _{h} \operatorname{AMISE}\left(\hat{f_{n}}\right)=\left(f C_{1} /\left(n C_{2}\right)\right)^{1 / 3}$. Figure 3 depicts the perspective plot. For visualization we use an equal-area projection method of the unit sphere into a disc of radius 2 (see Watson, 1983, p.21).

Table 1: The AREs from the kernel estimator $\hat{f}_{n}$ over $\hat{g}_{n}$ using the kernel $e^{-t}$ with the sample sizes $n=10,30$, $50,70,100,300,1000$ and with given the parameter vMF( $0.02,0.13,1.35)$.

| Sample size $n$ | $\operatorname{ARE}\left(\hat{g}_{n} ; \hat{f}_{n}\right)$ | $\operatorname{vMF}(\hat{\alpha}, \hat{\beta}, \hat{\kappa})$ |
| :---: | :---: | :---: |
| 10 | 2.987067 | $(0.963,1.761,5.482)$ |
| 30 | 1.236650 | $(0.241,0.911,2.140)$ |
| 50 | 1.076593 | $(0.117,0.346,1.891)$ |
| 70 | 1.019220 | $(0.089,0.294,1.806)$ |
| 100 | 1.002381 | $(0.042,0.174,1.474)$ |
| 300 | 1.000298 | $(0.026,0.137,1.361)$ |
| 1000 | 1.000017 | $(0.020,0.131,1.352)$ |

## 3. Conclusion

We present the point of assessing the adequacy of fit of this distribution to the spherical data. First, since we show the graphical display which permit a general assessment of the plausibility of the distribution from Figure 3, the next step comprises a significance test companion to the graphical procedures (i.e. Q-Q plots). A restriction on the use of these methods is that they are based on approximations which are only valid if $\kappa$ exceeds 5 . However, in many data, $\kappa$ will not have such a high value. With the references Fisher et al. (1993), Section 5.3.2(p.129) and Dhillon and Sra (2003), Section 5.2, we deal with estimating parameters of the $\operatorname{vMF}(\alpha, \beta, \kappa)$ distribution. The results are summarized in Table 1 according to the random samples with given $\hat{\alpha}=0.02, \hat{\beta}=0.14, \hat{\kappa}=$ 1.35, which are given by using an EM-algorithm that proceeds by iterative updates to estimate the parameters of the vMF distribution on the orbital comets data. Details for the parameter estimation are in Fisher et al. (1993), pp. 129-131, and Dhillon and Sra (2003), Table 1 in Section 5.2.1. Thereby since $\hat{\kappa}<5$, we have the value of test statistics $R=0.712$ for mean direction using the percentage points of test criterion statistics for the vMF distribution in Fisher et al., Appendix A, p.266. So, for test of $\kappa=\kappa_{0}$ against $\kappa \neq \kappa_{0}$, the significane probability is about $5 \%$ and there are some grounds to accepte the null hypothesis.

The simulation result is given by the following Table, respectively. The resulting values of $C_{1}$, $C_{2}, D_{1}$, and $D_{2}$ are substituted in the equation for the ARE in (1.9). The ARE values are tabulated in Table 1. From the results with the kernel $e^{-t}$, we see that the $\operatorname{ARE}\left(\hat{g}_{n} ; \hat{f}_{n}\right)$ converges to 1 . It is clear from the ARE of (1.9) that $\lim _{n \rightarrow \infty}$ ARE $\rightarrow 1$ for the kernels. Besides, according to the first term of the bias in Lemma 1 of Appendix, we can find that the estimator $\hat{f}_{n}(p)$ is asymptotically unbiased as $h \rightarrow 0$.

Recently, the statistical methods by using geometric specifications of a space (i.e. Lie group) have been used for image processing (for example, astrophysics, Mean Shift Techniques and Coordinate Measuring Machine). See Fletcher et al. (2003) and Kim and Park (2012). The comparison of the ARE of the estimators employed in this paper is motivated by the applications of those. Therefore we show that the relative efficiencies of the kernel estimator is useful when comparing those of the existing estimator (1.8). Although real data with which to demonstrate the ARE is unavailable to us at nonparametric approaches, our example for simulation data would be of significant benefit in practice.

## Appendix: Asymptotic Behavior of the Bias and Variance

We describe the asymptotic formula of the bias and variance of the kernel estimator defined by (1.1) of the Introduction, which have been proposed by Park (2012). From (A.3) and (A.4), note that the asymptotic rate of convergence for the bias and variance of $\hat{g}_{n}(x)$ in Lemma 2 is analogous to that of Lemma 1. While the sectional curvature $\kappa$ cannot be found in Lemma 2, the result of Lemma 1
contains it. Noted that various geometric information (i.e. components of curvature tensor or covariant derivatives) will occur in asymptotic expansions of the proposed kernel density estimator according to another geometric structure of a space.
Lemma 1. Assume that the unknown density $f$ is bounded and continuously four times differentiable. Then we have the bias and variance of the proposed kernel estimator for $\kappa=1$ as follows:

$$
\begin{align*}
\operatorname{Bias}\left(\hat{f}_{n}(p)\right)= & \frac{\operatorname{Vol}\left(\mathcal{E}_{p}\right)}{4} \Delta f(p) \int_{0}^{\infty} T(s) s^{3} d s \frac{h^{2}}{C_{h}} \\
& +\left[\frac{\operatorname{Vol}\left(\mathcal{E}_{p}\right)}{192}\left\{-4 \kappa \Delta f(p)+3 \sum_{i, j=1}^{2} \nabla_{i j i j}^{4} f(p)\right\} \times \int_{0}^{\infty} T(s) s^{5} d s\right] \frac{h^{4}}{C_{h}} \\
& +o\left(\frac{h^{4}}{C_{h}}\right) \text { as } h \rightarrow 0,  \tag{A.1}\\
\operatorname{Var}\left(\hat{f}_{n}(p)\right)= & \frac{\operatorname{Vol}\left(\mathcal{E}_{p}\right)}{n h^{2}}\left[\int_{0}^{\infty} T^{2}(s) s d s f(p)+\left\{\frac{1}{4}\left(\Delta f(p)-2 \kappa \frac{1}{3} f(p)\right) \int_{0}^{\infty} T^{2}(s) s^{3} d s\right\} \frac{h^{2}}{C_{h}^{2}}\right. \\
& \left.+\frac{1}{192}\left\{\frac{190}{15} \kappa^{2} f(p)-4 \kappa \Delta f(p)+3 \sum_{i, j=1}^{2} \nabla_{i j i j}^{4} f(p)\right\} \frac{h^{4}}{C_{h}^{2}} \times \int_{0}^{\infty} T^{2}(s) s^{5} d s\right]-\frac{1}{n} f^{2}(p) \\
& -\frac{1}{n}\left\{\frac{\operatorname{Vol}\left(\mathcal{E}_{p}\right)}{2} f(p) \Delta f(p) \int_{0}^{\infty} T^{2}(s) s^{3} d s\right\} \frac{h^{2}}{C_{h}} \\
& +o\left(\left(n C_{h}^{2} h^{-2}\right)^{-1}+\left(n C_{h} h^{-2}\right)^{-1}\right) a s n h^{2} \rightarrow \infty, h \rightarrow 0 \tag{A.2}
\end{align*}
$$

where $\Delta$ is Laplace-Beltrami operator, and $\nabla_{i j i j}^{4} f(p)=\partial^{4} /\left(\partial x^{i} \partial x^{j} \partial x^{i} \partial x^{j}\right) f(p)$.
For comparing the behaviors of the bias and variance in Lemma 1, we give the asymptotic expansions of the bias and variance of $\hat{g}_{n}(x)$ in the following lemma.

Lemma 2. Assume that all derivatives of $g$ are well defined and continuous. For random variables $X_{1}, X_{2}, \ldots, X_{n}$ taking values on m-dimensional unit sphere, we have the asymptotic behavior of bias and variance of kernel estimator (1.8) as follows:

$$
\begin{align*}
\operatorname{Bias}\left(\hat{g}_{n}(x)\right)= & \frac{\lambda^{-2}}{2 \alpha_{0}(T)} \int_{T_{x}} D_{\xi}^{2} \bar{g}(x) d \mu_{1}(\xi) \int_{0}^{\infty} T(s) s^{3} d s \\
& +\frac{\lambda^{-4}}{24 \alpha_{0}(T)}\left\{-\frac{22}{30} \int_{T_{x}} D_{\xi}^{2} \bar{g}(x) d \mu_{1}(\xi)+\frac{1}{3} \int_{T_{x}} D_{\xi}^{4} \bar{g}(x) d \mu_{1}(\xi)\right\} \times \int_{0}^{\infty} T(s) s^{5} d s \\
& +o\left(\frac{\lambda^{-4}}{\alpha_{0}(T)}\right), \text { as } \lambda \rightarrow \infty,  \tag{A.3}\\
\operatorname{Var}\left(\hat{g}_{n}(x)\right)= & \frac{\lambda^{2} \omega_{1}}{n}\left[\frac{1}{c(\lambda)^{-2}} \int_{0}^{\infty} T^{2}(s) s d s \cdot g(x)+\frac{c(\lambda)^{2}}{\lambda^{2}}\left\{\int_{T_{x}} D_{\xi}^{2} \bar{g}(x) d \mu_{1}(\xi)-\frac{1}{2} g(x)\right\} \int_{0}^{\infty} T^{2}(s) s^{3} d s\right. \\
& +\frac{c(\lambda)^{2}}{\lambda^{4}}\left\{\frac{1}{3} \int_{T_{x}} D_{\xi}^{2} \bar{g}(x) d \mu_{1}(\xi)+\int_{T_{x}} D_{\xi}^{4} \bar{g}(x) d \mu_{1}(\xi)\right. \\
& \left.\left.-\frac{22}{(24 \times 30)} \int_{T_{x}} D_{\xi}^{2} \bar{g}(x) d \mu_{1}(\xi) \cdot g(x)\right\} \int_{0}^{\infty} T^{2}(s) s^{5} d s\right]-\frac{1}{n} g^{2}(x)
\end{align*}
$$

$$
\begin{align*}
& -\frac{\omega_{1} c(\lambda)}{n \lambda^{2}}\left\{g(x) \int_{T_{x}} D_{\xi}^{2} \bar{g}(x) d \mu_{1}(\xi) \int_{0}^{\infty} T^{2}(s) s^{3} d s\right\}+o\left(\frac{c(\lambda)^{2}}{n \lambda^{2}}+\frac{c(\lambda)}{n \lambda^{2}}\right), \\
& \text { as } n \lambda^{2} \rightarrow \infty, \lambda \rightarrow \infty, \tag{A.4}
\end{align*}
$$

where $\alpha_{0}(T)=\int_{0}^{\infty} T(s) s d s, D_{\xi}^{s} g=D_{\xi} D_{\xi}^{s-1} g, \bar{g}(x)=g(x /\|x\|), T_{x}=\left\{\xi \in \mathbb{S}^{2}: \xi \perp x\right\}, c(\lambda)^{-1}=$ $\lambda^{-2} \omega_{1} \alpha_{0}(T)$, and $\omega_{1}=\mu_{1}\left(\mathbb{S}^{2}\right)$, where $\mu_{1}$ is a Lebesgue measure of the unit sphere.

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