Package 'kde1d'

September 15, 2026

Type Package

Title Univariate Kernel Density Estimation

Version 1.2.2

Description Provides an efficient implementation of univariate local polynomial kernel density estimators that can handle bounded, discrete, and zero-inflated data. See Geenens and Wang (2018) <doi:10.48550/arXiv.1602.04862>, Geenens (2014) <doi:10.48550/arXiv.1303.4121>, Nagler (2018a) <doi:10.48550/arXiv.1704.07457>, Nagler (2018b) <doi:10.48550/arXiv.1705.05431>.

License MIT + file LICENSE

Encoding UTF-8

LinkingTo BH, Rcpp, RcppEigen

Imports graphics, Rcpp, randtoolbox, stats, utils

Suggests BH, RcppEigen, testthat

URL https://tnagler.github.io/kde1d/

BugReports https://github.com/tnagler/kde1d/issues/

Config/roxygen2/version 8.0.0

NeedsCompilation yes

Author Thomas Nagler [aut, cre], Thibault Vatter [aut]

Maintainer Thomas Nagler <mail@tnagler.com>

Repository CRAN

Date/Publication 2026-09-15 09:50:02 UTC

Contents

---

kde1d-package *One-Dimensional Kernel Density Estimation*

Description

Provides an efficient implementation of univariate local polynomial kernel density estimators that can handle bounded, discrete, and zero-inflated data. The implementation utilizes spline interpolation to reduce memory usage and computational demand for large data sets.

Author(s)

Maintainer: Thomas Nagler <mail@tnagler.com>

Authors:

- Thomas Nagler <mail@tnagler.com>
- Thibault Vatter <thibault.vatter@gmail.com>

References

Geenens, G. (2014). *Probit transformation for kernel density estimation on the unit interval*. Journal of the American Statistical Association, 109:505, 346-358, arXiv:1303.4121

Geenens, G., Wang, C. (2018). *Local-likelihood transformation kernel density estimation for positive random variables.* Journal of Computational and Graphical Statistics, 27(4), 822-835. arXiv:1602.04862

Nagler, T. (2018a). *A generic approach to nonparametric function estimation with mixed data.* Statistics & Probability Letters, 137:326–330, arXiv:1704.07457

Nagler, T. (2018b). *Asymptotic analysis of the jittering kernel density estimator.* Mathematical Methods of Statistics, 27, 32-46. arXiv:1705.05431

See Also

Useful links:

- https://tnagler.github.io/kde1d/
- Report bugs at https://github.com/tnagler/kde1d/issues/

dkde1d *Working with a kde1d object*

Description

Density, distribution function, quantile function and random generation for a 'kde1d' kernel density estimate.

Usage

```
dkde1d(x, obj)

pkde1d(q, obj)

qkde1d(p, obj)

rkde1d(n, obj, quasi = FALSE)
```

Arguments

x	vector of density evaluation points.
obj	a kde1d object.
q	vector of quantiles.
p	vector of probabilities in $[0, 1]$.
n	integer; number of observations.
quasi	logical; the default (FALSE) returns pseudo-random numbers, use TRUE for quasi-random numbers (generalized Halton, see randtoolbox::sobol()).

Details

dkde1d() gives the density, pkde1d() gives the distribution function, qkde1d() gives the quantile function, and rkde1d() generates random deviates.

The length of the result is determined by n for rkde1d(), and is the length of the numerical argument for the other functions.

Value

The density, distribution function or quantile functions estimates evaluated respectively at x, q, or p, or a sample of n random deviates from the estimated kernel density.

See Also

kde1d()

Examples

```
set.seed(0) # for reproducibility
x <- rnorm(100) # simulate some data
fit <- kde1d(x) # estimate density
dkde1d(0, fit) # evaluate density estimate (close to dnorm(0))
pkde1d(0, fit) # evaluate corresponding cdf (close to pnorm(0))
qkde1d(0.5, fit) # quantile function (close to qnorm(0))
hist(rkde1d(100, fit)) # simulate
```

`equi_jitter` *Conditionally equidistant jittering*

Description

Converts ordered variables to numeric and Adds deterministic uniform noise. See *Details*.

Usage

```
equi_jitter(x)
```

Arguments

x	observations; the function does nothing if x is already numeric.

Details

Jittering makes discrete variables continuous by adding noise. This simple trick allows to consistently estimate densities with tools designed for the continuous case (see, Nagler, 2018a/b). The drawback is that estimates are random and the noise may deteriorate the estimate by chance.

Here, we add a form of deterministic noise that makes estimators well behaved. Tied occurrences of a factor level are spread out uniformly (i.e., equidistantly) on the interval $[-0.5, 0.5]$. This is similar to adding random noise that is uniformly distributed, conditional on the observed outcome. Integrating over the outcome, one can check that the unconditional noise distribution is also uniform on $[-0.5, 0.5]$.

Asymptotically, the deterministic jittering variant is equivalent to the random one.

References

Nagler, T. (2018a). *A generic approach to nonparametric function estimation with mixed data.* Statistics & Probability Letters, 137:326–330, arXiv:1704.07457

Nagler, T. (2018b). *Asymptotic analysis of the jittering kernel density estimator.* Mathematical Methods of Statistics, in press, arXiv:1705.05431

Examples

```
x <- as.factor(rbinom(10, 1, 0.5))
equi_jitter(x)
```

kde1d *Univariate local-polynomial likelihood kernel density estimation*

Description

The estimators can handle data with bounded, unbounded, and discrete support, see *Details*.

Usage

```
kde1d(
  x,
  xmin = NaN,
  xmax = NaN,
  type = "continuous",
  mult = 1,
  bw = NA,
  deg = 2,
  weights = numeric(0),
  boundary_repair = TRUE
)
```

Arguments

x	vector (or one-column matrix/data frame) of observations; can be numeric or ordered.
xmin	lower support bound; NaN means no boundary. For discrete data, this is the lowest possible integer level. For zero-inflated data, it bounds only the continuous component, so zeros are exempt.
xmax	upper support bound; NaN means no boundary. For discrete data, this is the highest possible integer level. For zero-inflated data, it bounds only the continuous component.
type	variable type; must be one of {c, cont, continuous} for continuous variables, one of {d, disc, discrete} for discrete integer variables, or one of {zi, zinfl, zero-inflated, zero_inflated} for zero-inflated variables.
mult	positive bandwidth multiplier; the actual bandwidth used is $bw * mult$.
bw	bandwidth parameter; has to be a positive number or NA; the latter uses the plug-in methodology of Sheather and Jones (1991) with appropriate modifications for deg > 0.
deg	degree of the polynomial; either 0, 1, or 2 for log-constant, log-linear, and log-quadratic fitting, respectively.
weights	optional vector of weights for individual observations.
boundary_repair	whether finite support endpoints are eligible for a data-adaptive boundary estimate. The default is TRUE; FALSE uses the transformed estimate throughout.

Details

A Gaussian kernel is used in all cases. With one finite endpoint, the continuous component is fitted after an endpoint-anchored, scaled Box-Cox transformation with power parameter $1/4$. With two finite endpoints, it uses a regularized probit transformation (Geenens, 2014).

If `boundary_repair = TRUE`, each finite endpoint is classified from the observed tail. Endpoints consistent with a finite nonzero limiting density receive a nonnegative local-linear boundary estimate, which is fused with the transformed estimate using shrinking biweight weights. Other endpoints retain the transformed estimate. The result is normalized on the original scale.

Discrete variables are handled via deterministic jittering (Nagler, 2018a, 2018b), see `equi_jitter()`. Finite integer bounds are shifted outward by one half before applying the same support transformations and boundary repair to the jitter density.

Zero-inflated densities are estimated by a hurdle-model with discrete mass at 0 and the nonzero observations estimated as a continuous component. Finite bounds constrain this component only.

Value

An object of class `kde1d`.

References

Geenens, G. (2014). *Probit transformation for kernel density estimation on the unit interval*. Journal of the American Statistical Association, 109:505, 346-358, arXiv:1303.4121

Box, G. E. P., Cox, D. R. (1964). *An analysis of transformations.* Journal of the Royal Statistical Society, Series B, 26, 211–252.

Nagler, T. (2018a). *A generic approach to nonparametric function estimation with mixed data.* Statistics & Probability Letters, 137:326–330, arXiv:1704.07457

Nagler, T. (2018b). *Asymptotic analysis of the jittering kernel density estimator.* Mathematical Methods of Statistics, in press, arXiv:1705.05431

Sheather, S. J. and Jones, M. C. (1991). A reliable data-based bandwidth selection method for kernel density estimation. Journal of the Royal Statistical Society, Series B, 53, 683–690.

See Also

`dkde1d()`, `pkde1d()`, `qkde1d()`, `rkde1d()`, `plot.kde1d()`, `lines.kde1d()`

Examples

```
## unbounded data
x <- rnorm(500) # simulate data
fit <- kde1d(x) # estimate density
dkde1d(0, fit) # evaluate density estimate
summary(fit) # information about the estimate
plot(fit) # plot the density estimate
curve(dnorm(x),
  add = TRUE, # add true density
  col = "red"
)
```

```
## bounded data, log-linear
x <- rgamma(500, shape = 1) # simulate data
fit <- kde1d(x, xmin = 0, deg = 1) # estimate density
dkde1d(seq(0, 5, by = 1), fit) # evaluate density estimate
summary(fit) # information about the estimate
plot(fit) # plot the density estimate
curve(dgamma(x, shape = 1), # add true density
  add = TRUE, col = "red",
  from = 1e-3
)

## discrete data
x <- rbinom(500, size = 5, prob = 0.5) # simulate data
fit <- kde1d(x, xmin = 0, xmax = 5, type = "discrete") # estimate density
fit <- kde1d(ordered(x, levels = 0:5)) # alternative API
dkde1d(sort(unique(x)), fit) # evaluate density estimate
summary(fit) # information about the estimate
plot(fit) # plot the density estimate
points(ordered(0:5, 0:5), # add true density
  dbinom(0:5, 5, 0.5),
  col = "red"
)

## zero-inflated data
x <- rexp(500, 0.5)  # simulate data
x[sample(1:500, 200)] <- 0 # add zero-inflation
fit <- kde1d(x, xmin = 0, type = "zi") # estimate density
dkde1d(sort(unique(x)), fit) # evaluate density estimate
summary(fit) # information about the estimate
plot(fit) # plot the density estimate
lines(  # add true density
  seq(0, 20, l = 100),
  0.6 * dexp(seq(0, 20, l = 100), 0.5),
  col = "red"
)
points(0, 0.4, col = "red")

## weighted estimate
x <- rnorm(100) # simulate data
weights <- rexp(100) # weights as in Bayesian bootstrap
fit <- kde1d(x, weights = weights) # weighted fit
plot(fit) # compare with unweighted fit
lines(kde1d(x), col = 2)
```

`plot.kde1d` *Plotting kde1d objects*

Description

Plotting kde1d objects

Usage

```
## S3 method for class 'kde1d'
plot(x, ...)

## S3 method for class 'kde1d'
lines(x, ...)

## S3 method for class 'kde1d'
points(x, ...)
```

Arguments

x	kde1d object.
...	further arguments passed to `plot.default()`

See Also

`kde1d()`

Examples

```
## continuous data
x <- rbeta(100, shape1 = 0.3, shape2 = 0.4) # simulate data
fit <- kde1d(x) # unbounded estimate
plot(fit, ylim = c(0, 4)) # plot estimate
curve(dbeta(x, 0.3, 0.4), # add true density
  col = "red", add = TRUE
)
fit_bounded <- kde1d(x, xmin = 0, xmax = 1) # bounded estimate
lines(fit_bounded, col = "green")

## discrete data
x <- rpois(100, 3) # simulate data
x <- ordered(x, levels = 0:20) # declare variable as ordered
fit <- kde1d(x) # estimate density
plot(fit, ylim = c(0, 0.25)) # plot density estimate
points(ordered(0:20, 0:20), # add true density values
  dpois(0:20, 3),
  col = "red"
)

## zero-inflated data
x <- rexp(500, 0.5)  # simulate data
x[sample(1:500, 200)] <- 0 # add zero-inflation
fit <- kde1d(x, xmin = 0, type = "zi") # estimate density
plot(fit) # plot the density estimate
lines(  # add true density
  seq(0, 20, l = 100),
  0.6 * dexp(seq(0, 20, l = 100), 0.5),
  col = "red"
)
```

```
    points(0, 0.4, col = "red")
```

Index