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# Bounds on the Expected Nearest Neighbor Distance

# Mohamed M. Rizk<sup>1\*</sup>

<sup>1</sup>Mathematics and Statistics Department, Faculty of Science, Taif University, Taif, Saudi Arabia.

### Article Information

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# Abstract

This paper found upper and lower bounds on the expected nearest neighbor distance for distributions having unbounded supports  $(-\infty,\infty)$  and induced lower and upper bounds for logistic and Laplace distributions, as typical. Then we found the risk of nearest neighbor of their distributions.

Keywords: Nearest neighbor classification, expected nearest neighbor distance, logistic distribution, Laplace's distribution.

# **1** Introduction

The nearest neighbor rule was first studied by Fix and Hodges [1]. Cover and Hart [2] proved that  $R^* \leq R_{\infty} \leq 2R^*(1-R^*)$  under certain conditions, where  $R^*$  denotes the Bayes error (the minimum probability of error over all decision rules), and  $R_{\infty}$  is the nearest neighbor risk in the infinite-sample limit. Cover [3] has shown that  $R_m = R_{\infty} + O(m^{-2})$  for the nearest neighbor classifier in the case one-dimensional bounded support, mixture density  $f \geq c > 0$ , and under some additional conditions, where  $R_m$  denotes the finite sample risk, and m is the sample size. Kulkarni and Posner [4] studied the rate of convergence for nearest neighbor estimation in terms of the covering numbers of totally bounded sets. Evans et al. [5] derived an asymptotic moments of near neighbor distance distributions. Irle and Rizk [6] found an asymptotic evaluation of the conditional risk  $R_m(x)$  (the probability of error conditioned on the event that X = x) by using partial integration and Laplace's method. Liitiäinen et al. [7] studied a boundary corrected expansion of the moments of nearest neighbor distributions. Rizk and Ateya [8] found lower and upper bounds for the risk of nearest neighbor of generalized exponential distribution.

<sup>\*</sup>Corresponding author: mhm96@yahoo.com;

In this paper, we find upper and lower bounds on the expected nearest neighbor distance for distributions having unbounded support  $S = (-\infty, \infty)$  for which we derive upper and lower bounds on the expected nearest neighbor distance of logistic and Laplace distributions as typical, and evaluate the bounds of the risk for their distributions.

In pattern recognition if we have a random variable  $(X, \theta)$ , such that  $X \in \mathbb{R}^d$  is an observed pattern from which we wish to predict the unobservable class  $\theta$ . This class takes values in a finite set  $M = \{1, 2, ..., C\}$ . If the joint distribution of  $(X, \theta)$  is known, then the best classifier is the Bayes classifier, see [9,10]. In general the joint distribution of  $(X, \theta)$  will be unknown, and we have a training sequence  $D_m = ((X^{(1)}, \theta^{(1)}), (X^{(2)}, \theta^{(2)}), ..., (X^{(m)}, \theta^{(m)}))$  at our disposal, where patterns and corresponding classes are observed and we assume that  $((X^{(1)}, \theta^{(1)}), (X^{(2)}, \theta^{(2)}), ..., (X^{(m)}, \theta^{(m)}))$ , the data, stem from a sequence of independent identically distributed random pairs with the same distribution as  $(X, \theta)$ . The nearest neighbor rule assigns any input feature vector to the class given by the label  $\theta'$  of the nearest reference vector.

The problem to be considered is the classification of a random variable  $\theta$  taking values in  $M = \{1,2\}$  given a sample X in  $\chi$ , with the goal of minimizing the finite-sample risk  $R_m = P(\theta \neq \theta')$ , where  $\chi$  is a separable metric space equipped with metric  $\rho$  which we denote as the pair  $(\chi, \rho)$ . Define the nearest distance at time m as  $d_m = \rho(X, X')$ .

# 2 Bounds for the Expected Nearest Neighbor Distance

In this section, we find upper and lower bounds for expected nearest neighbor distance for distributions having unbounded support  $S = (-\infty, \infty)$ , compare [6].

### 2.1 An Upper Bound on the Expected Nearest Neighbor Distance

We use constants,  $-\infty < K_1(m) \le 0 \le K_2(m) < \infty$  depending on *m*, to write

$$Ed_{m} = \int_{-\infty}^{\infty} \int_{0}^{\infty} P(|X - x| > \varepsilon)^{m} d\varepsilon f(x) dx$$
$$= \int_{-\infty}^{K_{1}(m)} \int_{0}^{\infty} P(|X - x| > \varepsilon)^{m} d\varepsilon f(x) dx$$
$$+ \int_{K_{2}(m)}^{\infty} \int_{0}^{\infty} P(|X - x| > \varepsilon)^{m} d\varepsilon f(x) dx$$
$$+ \int_{K_{1}(m)}^{K_{2}(m)} \int_{0}^{\infty} P(|X - x| > \varepsilon)^{m} d\varepsilon f(x) dx.$$

 $Ed_m = L_1(m) + L_2(m) + L_3(m).$ (2.1)

$$L_1(m) = \int_{-\infty}^{K_1(m)} \int_0^{\infty} P(|X-x| > \varepsilon)^m d\varepsilon f(x) \, dx, \tag{2.2}$$

$$L_2(m) = \int_{K_2(m)}^{\infty} \int_0^{\infty} P(|X - x| > \varepsilon)^m d\varepsilon f(x) dx,$$
(2.3)

298

$$L_{3}(m) = \int_{K_{1}(m)}^{K_{2}(m)} \int_{0}^{\infty} P(|X - x| > \varepsilon)^{m} d\varepsilon f(x) dx.$$
(2.4)

#### **<u>2.1.1 Bounding L\_1(m) and L\_2(m)</u>**

We assume for the following that |X - x| has a finite moment generating function  $\varphi(t, x) = E(e^{t|X-x|}), x \in R, 0 < t < 1$ . By Markov's inequality for any 0 < t < 1, we obtain:

$$\int_{0}^{\infty} P(|X-x| > \varepsilon)^{m} d\varepsilon = \int_{0}^{\infty} P(e^{t|X-x|} > e^{t\varepsilon})^{m} d\varepsilon$$
$$\leq \int_{0}^{\infty} \varphi(t,x)^{m} e^{-mt\varepsilon} d\varepsilon = \frac{1}{mt} \varphi(t,x)^{m}.$$

For  $t = \frac{1}{\tau m}$ , and  $\tau \ge 1$ , we have  $\int_0^\infty P(|X - x| > \varepsilon)^m d\varepsilon \le \tau \varphi \left(\frac{1}{\tau m}, x\right)^m$ . It follows

$$L_1(m) \le \tau \int_{-\infty}^{K_1(m)} \varphi\left(\frac{1}{\tau m}, x\right)^m f(x) dx,$$
(2.5)

$$L_2(m) \le \tau \int_{K_2(m)}^{\infty} \varphi\left(\frac{1}{\mathrm{T}m}, x\right)^m f(x) dx.$$
(2.6)

#### 2.1.2 Bounding $L_3(m)$

From (2.4) we have

$$L_{3}(m) = \int_{K_{1}(m)}^{K_{2}(m)} \int_{0}^{\infty} P(|X-x| > \varepsilon)^{m} d\varepsilon f(x) dx$$
$$= \int_{K_{1}(m)}^{K_{2}(m)} \int_{0}^{\infty} e^{-mG(x,\varepsilon)} f(x) d\varepsilon dx,$$
(2.7)

where  $G(x, \varepsilon) = -\log P(|X - x| > \varepsilon)$ . Assume that the following inequality holds: There exists c > 0 such that for all x in the support of X and for all  $\varepsilon > 0$ 

$$G(x,\varepsilon) \ge c\varepsilon f(x).$$
 (2.8)

From this inequality, we obtain

$$\int_{K_{1}(m)}^{K_{2}(m)} \int_{0}^{\infty} e^{-mG(x,\varepsilon)} f(x) d\varepsilon dx \leq \int_{K_{1}(m)}^{K_{2}(m)} \int_{0}^{\infty} e^{-mc\varepsilon f(x)} f(x) d\varepsilon dx$$
$$= \int_{K_{1}(m)}^{K_{2}(m)} \frac{1}{cm} dx = \frac{1}{cm} (K_{2}(m) - K_{1}(m)).$$
(2.9)

We can show that a sufficient condition for  $G(x, \varepsilon) \ge c\varepsilon f(x)$  is given by, see [6]:

$$P(|X - x| \le \varepsilon) \ge c\varepsilon f(x).$$

Note that this second condition will always be violated for unbounded Support letting  $\varepsilon$  tend to<sup> $\infty$ </sup>.

#### 2.2 Deriving a Lower Bound

$$\begin{split} Ed_m &= \int_0^\infty P(d_m > \varepsilon) d\varepsilon = \int_{-\infty}^\infty \int_0^\infty P(d_m > \varepsilon | X = x) \, d\varepsilon f(x) dx \\ &= \int_{-\infty}^\infty \int_0^\infty P(|X - x| > \varepsilon)^m \, d\varepsilon f(x) dx \\ &\ge \int_{-\infty}^\infty \int_0^\infty P(X < x - \varepsilon)^m \, d\varepsilon \, f(x) dx \\ &= \int_{-\infty}^\infty \int_{-\infty}^x P(X < z)^m \, dz f(x) dx \\ &= \int_{-\infty}^\infty \int_z^\infty f(x) \, dx P(X < z)^m \, dz \end{split}$$

In the following sections we derive the upper and lower bounds for the expected nearest neighbor distance  $Ed_m$  for logistic and Laplace's distributions.

# 3 Bounds on the Expected Nearest Neighbor Distance for Logistic Distribution

Let X have a probability density function  $f(x) = \frac{e^{\frac{-(x-a)}{b}}}{b\left(1+e^{\frac{-(x-a)}{b}}\right)^2}$ ,  $-\infty < x < \infty$ , where a the location

parameter and b > 0 the scale parameter. We use the method in the previous section to find the upper bound for the logistic distribution. Now, without loss of the generality, we assume that a = 0.

#### 3.1 An Upper Bound for the Logistic Distribution

Using the method in (2.1), we take  $-K_1(m) = K_2(m) > 0$ , for  $x \in R, t > 0$ .

#### 3.1.1 Bounding $L_1(m)$ and $L_2(m)$

Firstly, we evaluate  $\varphi(t, x)$ , i.e., we find the moment generating function of |X - x|. For  $x \in R, 0 < t < 1$ , we have

$$\begin{split} \varphi(x,t) &= E\left(e^{t|X-x|}\right) \le E(e^{tx+tX}) \\ &= e^{tx} \int_{-\infty}^{\infty} e^{ty} \frac{e^{\frac{-x}{b}}}{b\left(1+e^{\frac{-x}{b}}\right)^2} dy \\ &= e^{tx} \Gamma(1-bt) \Gamma(1+bt) = e^{tx} \frac{\pi bt}{\sin \pi bt}, \quad bt < 1, \end{split}$$

where  $\Gamma$  gamma function. Hence, for  $t = \frac{1}{2bm}$ , we obtain  $\varphi\left(x, \frac{1}{2bm}\right) \le e^{\frac{x}{2bm}} \left(\frac{\frac{\pi}{2m}}{\sin\frac{\pi}{2m}}\right)$ . Therefore

$$\varphi\left(x,\frac{1}{2bm}\right)^m \le e^{\frac{x}{2b}} \left[ \left(\frac{\frac{\pi}{2m}}{\sin\frac{\pi}{2m}}\right) \right]^m$$

It follows

$$\begin{split} L_{1}(m) + L_{2}(m) &\leq 4b \left[ \left( \frac{\frac{\pi}{2m}}{\sin \frac{\pi}{2m}} \right) \right]^{m} \int_{K_{2}(m)}^{\infty} \frac{e^{\frac{-x}{2b}}}{b \left( 1 + e^{\frac{-x}{b}} \right)^{2}} dx \\ &= 8b \left[ \left( \frac{\frac{\pi}{2m}}{\sin \frac{\pi}{2m}} \right) \right]^{m} \int_{0}^{e^{\frac{-K_{2}(m)}{2b}}} \frac{dy}{(1 + y^{2})^{2}} \\ &= 8b \left[ \left( \frac{\frac{\pi}{2m}}{\sin \frac{\pi}{2m}} \right) \right]^{m} \int_{0}^{\tan^{-1}e^{\frac{-K_{2}(m)}{2b}}} \cos^{2}\theta d\theta \\ &= 4b \left[ \left( \frac{\frac{\pi}{2m}}{\sin \frac{\pi}{2m}} \right) \right]^{m} \left[ \tan^{-1}e^{\frac{-K_{2}(m)}{2b}} + \frac{1}{2}\sin^{2}\left( \tan^{-1}e^{\frac{-K_{2}(m)}{2b}} \right) \right] \end{split}$$

For  $K_2(m) = 2b \log m$ , it follows

$$L_1(m) + L_2(m) \le 4b \left[ \left( \frac{\frac{\pi}{2m}}{\sin \frac{\pi}{2m}} \right) \right]^m \left[ \tan^{-1} \frac{1}{m} + \frac{1}{2} \sin \left( 2 \tan^{-1} \frac{1}{m} \right) \right],$$
(3.1)

we note that  $\left(\frac{\frac{\pi}{2m}}{\sin\frac{\pi}{2m}}\right) \rightarrow 1$  for large m.

# 3.1.2Bounding $L_3(m)$

From (2.7) we have

$$L_3(m) = \int_{K_1(m)}^{K_2(m)} \int_0^\infty e^{-mG(x,\varepsilon)} f(x) d\varepsilon dx,$$
(3.2)

where,

$$G(x,\varepsilon) = -\log P(|X-x| > \varepsilon) \ge P(|X-x| \le \varepsilon) = F(x+\varepsilon) - F(x-\varepsilon).$$
(3.3)

Then we need good asymptotic estimates for  $F(x + \varepsilon) - F(x - \varepsilon)$ , as  $\varepsilon \to 0$ , By using the Taylor expansion for the functions  $F(x + \varepsilon)$  and  $F(x - \varepsilon)$  we obtain

$$F(x+\varepsilon) - F(x-\varepsilon) = \frac{2f(x)\varepsilon}{1!} + \frac{2f''(x)\varepsilon^3}{3!} + \frac{2f^{(4)}(x)\varepsilon^5}{5!} + \dots \ge 2\varepsilon f(x),$$

since  $f^{(n)}(x) \ge 0$  for n = 0, 2, 4, ..., then we obtain  $G(x, \varepsilon) \ge 2\varepsilon f(x)$ . Hence

$$L_{3}(m) \leq \int_{K_{1}(m)}^{K_{2}(m)} \int_{0}^{\infty} e^{-2m\varepsilon f(x)} f(x) d\varepsilon dx$$
  
=  $\int_{K_{1}(m)}^{K_{2}(m)} \frac{1}{2m} dx = \frac{2b\log m}{m},$  (3.4)

where  $-K_1(m) = K_2(m) > 0$ , and  $K_2(m) = 2b \log m$ .

Substituting (3.1) and (3.4) in (2.1), we obtain the upper bound of  $Ed_m$  for the logistic distribution.

$$Ed_{m} \leq 4b \left[ \left( \frac{\frac{\pi}{2m}}{\sin \frac{\pi}{2m}} \right) \right]^{m} \left[ \tan^{-1} \frac{1}{m} + \frac{1}{2} \sin \left( 2 \tan^{-1} \frac{1}{m} \right) \right] + \frac{2b \log m}{m}.$$
(3.5)

### 3.2Alower Bound for the Logistic Distribution

Appling the method in section 2.2, we have

$$Ed_{m} = \int_{0}^{\infty} P(d_{m} > \varepsilon) d\varepsilon$$

$$= \int_{-\infty}^{\infty} \int_{0}^{\infty} P(d_{m} > \varepsilon | X = x) d\varepsilon \frac{e^{\frac{-x}{b}}}{b\left(1 + e^{\frac{-x}{b}}\right)^{2}} dx$$

$$= \int_{-\infty}^{\infty} \int_{0}^{\infty} P(|X - x| > \varepsilon)^{m} d\varepsilon \frac{e^{\frac{-x}{b}}}{b\left(1 + e^{\frac{-x}{b}}\right)^{2}} dx$$

$$\geq \int_{-\infty}^{\infty} \int_{0}^{\infty} P(X < x - \varepsilon)^{m} d\varepsilon \frac{e^{\frac{-x}{b}}}{b\left(1 + e^{\frac{-x}{b}}\right)^{2}} dx$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{x} P(X < z)^{m} dz \frac{e^{\frac{-x}{b}}}{b\left(1 + e^{\frac{-x}{b}}\right)^{2}} dx$$

$$= \int_{-\infty}^{\infty} \int_{z}^{\infty} \frac{e^{\frac{-x}{b}}}{b\left(1 + e^{\frac{-x}{b}}\right)^{2}} dx P(X < z)^{m} dz$$

$$= \int_{-\infty}^{\infty} \frac{e^{\frac{-x}{b}}}{b\left(1 + e^{\frac{-x}{b}}\right)^{2}} dx P(X < z)^{m} dz$$
(3.6)

Now, we can find an upper bound on the finite sample risk  $R_m$  in terms of the expected nearest neighbor distance for logistic distribution by using the following result:

If, for some  $\omega_1 > 0$  and  $0 < \gamma \le 1$  we have  $|m(x) - m(x')| \le \omega_1 \rho(x, x')^{\gamma}$ , for all  $x, x' \in \chi$ , then for some suitable  $\omega > 0$  independent of m,

$$R_m \le R_\infty + \omega \left[ (Ed_m)^\gamma + (Ed_m^{2\gamma}) \right], \tag{3.7}$$

where  $\omega = max\{\omega_1, \omega_1^2\}$ .

This result is due to Irle and Rizk [6], for which they found an upper bound on the finite sample risk  $R_m$  in terms of the expected nearest neighbor distance. Putting $\gamma = \frac{1}{2}$  in (3.7). Hence, from (3.5) we have

$$R_{m} \leq R_{\infty} + \omega \left[ \left( 4b \left[ \left( \frac{\frac{\pi}{2m}}{\sin \frac{\pi}{2m}} \right) \right]^{m} \left[ \tan^{-1} \frac{1}{m} + \frac{1}{2} \sin \left( 2 \tan^{-1} \frac{1}{m} \right) \right] + \frac{2b \log m}{m} \right)^{\frac{1}{2}} + \left( 4b \left[ \left( \frac{\frac{\pi}{2m}}{\sin \frac{\pi}{2m}} \right) \right]^{m} \left[ \tan^{-1} \frac{1}{m} + \frac{1}{2} \sin \left( 2 \tan^{-1} \frac{1}{m} \right) \right] + \frac{2b \log m}{m} \right) \right]$$
(3.8)

302

# 4 Bounds on the Expected Nearest Neighbor Distance for Laplace's Distribution

We look at  $d_m$  in the case of the Laplace's distribution with probability density function  $f(x) = \frac{1}{2\beta}e^{-\frac{|x|}{\beta}}$ , where  $\beta > 0, -\infty < x < \infty$ .

## 4.1 An Upper Bound for the Laplace's Distribution

Using the method in 2.1, we take  $-K_1(m) = K_2(m) > 0$ , for  $x \in R, t > 0$ .

## **4.1.1** Bounding $L_1(m)$ and $L_2(m)$

Now, we evaluate  $\varphi(t, x)$ . For  $x \in R, 0 < t < 1$ , we have

$$\begin{split} \varphi(t,x) &= Ee^{t|X-x|} \leq Ee^{t|X|+t|x|} \\ &= e^{t|x|} \int_{-\infty}^{\infty} \frac{1}{2\beta} e^{-\frac{|y|}{\beta}} e^{ty} dy \\ &= \frac{e^{t|x|}}{2\beta} \left[ \int_{-\infty}^{0} e^{y\left(\frac{1}{\beta}+t\right)} dy + \int_{0}^{\infty} e^{-y\left(\frac{1}{\beta}-t\right)} dy \right] \\ &= \frac{e^{t|x|}}{2\beta} \left[ \frac{\beta}{(1+\beta t)} + \frac{\beta}{(1-\beta t)} \right] = \frac{e^{t|x|}}{(1-\beta^2 t^2)} \end{split}$$

Hence for  $t = \frac{1}{2m} < \frac{1}{\beta}$ , we obtain

$$\begin{split} \varphi\left(\frac{1}{2m}, x\right)^m &\leq \frac{e^{\frac{|x|}{2}}}{\left(1 - \frac{\beta^2}{4m^2}\right)^m} = e^{\frac{|x|}{2}} \left(1 + \frac{\beta^2}{4m^2 - \beta^2}\right)^m. \text{ Then} \\ L_1(m) + L_2(m) &\leq 4 \left(1 + \frac{\beta^2}{4m^2 - \beta^2}\right)^m \int_{K_2(m)}^{\infty} e^{\frac{x}{2}} \frac{1}{2\beta} e^{-\frac{x}{\beta}} dx \\ &= \frac{2}{\beta} \left(1 + \frac{\beta^2}{4m^2 - \beta^2}\right)^m \int_{K_2(m)}^{\infty} e^{-x\left(\frac{1}{\beta} - \frac{1}{2}\right)} dx \\ &= 4 \left(1 + \frac{\beta^2}{4m^2 - \beta^2}\right)^m \frac{e^{-K_2(m)\left(\frac{2-\beta}{2\beta}\right)}}{(2 - \beta)} \end{split}$$

For  $K_2(m) = \log m^{\frac{2\beta}{2-\beta}}$ , it follows

$$L_1(m) + L_2(m) \le \frac{4}{2-\beta} \left( 1 + \frac{\beta^2}{4m^2 - \beta^2} \right)^m \frac{1}{m} = O\left(\frac{1}{m}\right),\tag{4.1}$$

since  $\left(1 + \frac{\beta^2}{4m^2 - \beta^2}\right)^m \to 1 \text{ as } m \to \infty.$ 

#### 4.1.2 Bounding $L_3(m)$

From (2.7) we have

$$L_{3}(m) = \int_{K_{1}(m)}^{K_{2}(m)} \int_{0}^{\infty} e^{-mG(x,\varepsilon)} f(x) d\varepsilon dx$$
$$= 2 \int_{0}^{K_{2}(m)} \int_{0}^{\infty} e^{-mG(x,\varepsilon)} \frac{1}{2\beta} e^{-\frac{x}{\beta}} d\varepsilon dx,$$

where  $G(x,\varepsilon) = -\log P(|X - x| > \varepsilon)$ , and f(x) even function. Similarly, as in the previous section we have  $F(x + \varepsilon) - F(x - \varepsilon) \ge 2\varepsilon f(x)$ , as  $\varepsilon \to 0$ . Then we obtain  $G(x, \varepsilon) \ge 2\varepsilon f(x)$ . Hence

$$L_{3}(m) \leq \int_{0}^{K_{2}(m)} \int_{0}^{\infty} e^{-2m\varepsilon f(x)} f(x) d\varepsilon dx$$
  
=  $\int_{0}^{K_{2}(m)} \frac{1}{2m} dx = \frac{\log m^{\frac{2\beta}{2-\beta}}}{2m},$  (4.2)

where  $K_2(m) = \log m^{\frac{2\beta}{2-\beta}}$ .

From (4.1), (4.3), we obtain the upper bound of  $Ed_m$  for Laplace distribution in the form:

$$Ed_m \le \frac{4}{(2-\beta)m} \left( 1 + \frac{\beta^2}{4m^2 - \beta^2} \right)^m + \frac{\log m^{\frac{2\beta}{2-\beta}}}{2m}.$$
(4.3)

Thus

$$R_m \le R_\infty + \lambda \left[ \sqrt{\frac{C_3}{m} + \frac{\log m^{\frac{2\beta}{2-\beta}}}{2m}} + \frac{C_3}{m} + \frac{\log m^{\frac{2\beta}{2-\beta}}}{2m} \right], \tag{4.4}$$

where,  $C_3 = \frac{4}{(2-\beta)} \left(1 + \frac{\beta^2}{4m^2 - \beta^2}\right)^m$ . Note that  $C_3$  dependent on m and  $\left(1 + \frac{\beta^2}{4m^2 - \beta^2}\right)^m \to 1$ , as  $m \to \infty$ .

## 4.2Alower Bound for the Laplace's Distribution

$$\begin{split} Ed_m &= \int_0^{\infty} P(d_m > \varepsilon) d\varepsilon \\ &= \int_{-\infty}^{\infty} \int_0^{\infty} P(d_m > \varepsilon | X = x) \, d\varepsilon \frac{1}{2\beta} e^{-\frac{|x|}{\beta}} dx \\ &= \int_{-\infty}^{\infty} \int_0^{\infty} P(X < x - \varepsilon)^m \, d\varepsilon \frac{1}{2\beta} e^{-\frac{|x|}{\beta}} dx \\ &= \int_0^{\infty} \int_0^{\infty} P(X < x - \varepsilon)^m \, d\varepsilon \frac{1}{\beta} e^{-\frac{x}{\beta}} dx \\ &\ge \int_0^{\infty} \int_0^{\infty} P(X < x - \varepsilon)^m \, d\varepsilon \frac{1}{\beta} e^{-\frac{x}{\beta}} dx \\ &= \int_0^{\infty} \int_0^{\infty} P(X < z)^m \, dz \frac{1}{\beta} e^{-\frac{x}{\beta}} dx \end{split}$$

$$= \int_{0}^{\infty} \int_{z}^{\infty} \frac{1}{\beta} e^{-\frac{x}{\beta}} dx \left(1 - e^{-\frac{z}{\beta}}\right)^{m} dz$$
  
$$= \int_{0}^{\infty} e^{-\frac{z}{\beta}} \left(1 - e^{-\frac{z}{\beta}}\right)^{m} dz$$
  
$$= \frac{\beta}{(m+1)}.$$
 (4.5)

# **5** Conclusion

We found upper and lower bounds on the expected nearest neighbor distance for distributions having unbounded supports  $S = (-\infty, \infty)$ , and induced lower and upper bounds for logistic and Laplace distributions, as typical. Then we found the risk of nearest neighbor of their distributions. Note that, from (3.5),(3.6) and (4.3),(4.5) the lower and upper bounds of the expected nearest neighbor distance are different in constants, extra term depend on m and very small for large m, and the term  $\log m$  and  $\log m^{\frac{2\beta}{2-\beta}}$  respectively. That is, for the distributions have exponentially decaying tails there is an additional logarithmic term over the rates for compact support. This example illustrates that the expected nearest neighbor distance depends on the tails of the distribution.

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# **Competing Interests**

Author has declared that no competing interests exist.

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