

Statistics Seminar  
Department of Mathematical Sciences

<b>DATE:</b>	Thursday, October 1, 2015
<b>TIME:</b>	1:15pm to 2:15pm
<b>LOCATION:</b>	WH 100E
<b>SPEAKER:</b>	Qiqing Yu, Binghamton University
<b>TITLE:</b>	Asymptotic Normality Of The Product-Limit-Estimator Under Dependent Right Censoring

**Abstract**

Let  $T$  be the survival time,  $R$  be the censoring time and  $S(t)=P(T>t)$ . If  $T$  and  $R$  are independent ( $T \perp R$ ), several sufficient conditions have been established for the product-limit estimator (PLE) being asymptotically normally distributed on the whole real line (see, for e.g., Stute (1995)). However, the necessary and sufficient condition for the PLE to have an asymptotic normality property on the whole real line remains a difficult open problem. In this paper, we settle the problem under both the standard RC model which assumes  $T \perp R$  and the dependent RC model.

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