Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, October 1, 2015
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Qiqing Yu, Binghamton University
TITLE:	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, {\it 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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