

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, 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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