
Author Index

- Albers, M.G., 225
 Allemand, L., 25, 27
 Andersen, P.K., 258, 261, 281
 Anevski, D., 119, 120
 Ayer, M., ix, 4, 46
- Balabdaoui, F., 120, 358
 Ball, K., 304, 309
 Banerjee, M., 10, 226, 242, 243, 266, 267, 269, 270, 273, 276, 278, 377
 Barlow, R.E., ix, 1, 2, 17, 46, 120
 Bartholomew, D.J., ix, 1, 2, 17, 46, 120
 Bazaraa, M.S., 195
 Begtrup, K., 28, 29
 Bennett, C., 225
 Betensky, R.A., 132, 183, 184, 186, 187, 215, 216
 Bickel, P.J., 312
 Billingsley, P., 170
 Birgé, L., 115
 Birke, M., 281
 Birman, M.S., 58, 304, 309
 Bogaerts, K., 183, 196
 Bohet, A., 25, 27
 Böhning, D., 195
 Borgan, O., 17
 Bremner, J.M., ix, 1, 2, 17, 46, 120
 Brunk, H.D., ix, 1, 2, 4, 17, 46, 120
- Carolan, C.A., 54, 86
 Carroll, R.J., 91
 Chernoff, H., 73, 76, 86
 Choopanya, K., 10
 Crowley, J.J., 138
 Cule, M., 136, 138
- Dabrowska, D.M., 138
 Daniels, H.E., 74, 75
 Degering, D., 34
 Dempster, A.P., 195
 Des Jarlais, D.C., 10
 Dette, H., 225, 281
 Dietz, K., 8
 Donoho, D.L., 154
 Ducot, B., 25, 27
 Dümbgen, L., 120, 138
- Durot, C., 228, 229, 239–243, 249, 281, 321, 358, 385, 399
 Dykstra, R.L., 17, 46, 54, 86
- Eggermont, P.P.B., 225
 Eijkemans, M.J., 25, 27
 Esparza, J., 10
 Ewing, G.M., ix, 4, 46
- Fan, J., 154
 Fedorov, V.V., 195
 Feuerverger, A., 119, 312
 Fine, J.P., 10, 11, 363, 364, 366, 367, 369, 377
 Finkelstein, D.M., 132, 183, 184, 186, 187, 215, 216
 Fleming, T.R., 17
 Fougères, A.-L., 225
 Fuchs, M., 34
- Gaskins, R.A., 225
 Gentleman, R., 183, 196
 Geskus, R.B., 297, 302, 307–309, 312, 338–340, 343, 372
 Gijbels, I., 226–228
 Gilbert, P.B., 132, 138
 Gill, R.D., 17, 154
 Giné, E., 392
 Good, I.J., 225
 Gramacy, R., 136
 Grenander, U., ix, 46
 Groeneboom, P., x, 10, 11, 17, 27, 46, 65, 69, 74–76, 78, 79, 86, 92, 93, 115, 116, 119, 120, 125, 126, 134, 138, 154, 183, 184, 190, 195, 206, 211, 212, 214, 215, 225, 228, 231, 232, 235, 239–243, 249, 254, 256, 258, 261, 274, 281, 285–287, 289, 291, 297, 300–302, 307–309, 312, 314, 315, 320, 327, 333–340, 343, 346, 347, 356, 358, 359, 361–364, 371, 372, 376–379, 384, 385, 392, 394, 399, 400
 Guillou, A., 392
- Hall, P., 119, 226–228, 233, 268, 272, 393
 Hampel, F.R., 119
 Hansen, B.E., 281

410

Author Index

- Hanson, D.L., 119
 Harrington, D.P., 17
 Hasibeder, G., 28, 29
 Heckman, N.E., 226–228
 Henneman, T., 123, 138, 363
 Heyward, W.L., 10
 Hilgers, A., 34
 Hoel, D.G., 3, 4
 Højbjerg Hansen, O.K., 25, 27, 42
 Hoogendoorn, A.W., 119
 Hooghiemstra, G., 241, 327, 379, 384, 385, 399
 Horowitz, J.L., 268
 Huang, J., 287
 Huang, Y., 138
 Hudgens, M.G., 10, 11, 122, 124, 132, 138, 367
 Hüsler, A., 138
- Ibragimov, I.A., 385
- Janson, S., 75, 86
 Jewell, N.P., 86, 123, 138, 363
 Johnstone, I.M., 312
 Jones, M.C., 225, 359
 Jongbloed, G., 10, 11, 27, 46, 86, 92, 93, 119, 120, 134, 183, 184, 190, 195, 206, 211, 212, 214, 215, 225, 228, 231, 235, 254, 274, 312, 314, 315, 320, 333–337, 356, 358, 359, 363, 372, 377, 392, 400
- Kadereit, A., 34
 Kaipio, J.P., 17
 Kalbfleisch, J.D., 138, 195
 Karunamuni, R.J., 359
 Keiding, N., 8–10, 17, 25, 27–29, 42, 276
 Ketelaars, T., 115, 116
 Kim, J.K., 62, 70, 86, 316
 Kim, P.T., 312
 Kitayaporn, D., 10
 Klaassen, C.A.J., 312
 Klasen, N., 34
 Klein, J.P., 17
 Komlós, J., 384, 386
 Kosorok, M.R., 86, 242, 243, 335
 Krbetschek, M., 34
 Kress, R., 294
 Krishnan, T., 195
 Kulikov, V.N., 281, 385, 399
- Laird, N.M., 195
 Lalley, S.P., 75, 76
 LaRiccia, V.N., 225
 Lesaffre, E., 183, 196
 Lesperance, M.L., 195
 Leurgans, S.E., 138
 Levine, M.M., 135
 Levit, B.Y., 154
 Li, Ch., 10, 11, 363, 364, 366, 367, 369, 377
 Lindsay, B.G., 17
 Linnik, Yu. V., 385
- Liu, R.C., 154
 Liu, W., 281
 Loève, M., 391
 Longini, I.M., Jr., 122, 124, 138
 Lopuhaä, H.P., 79, 241, 327, 379, 384, 385, 399
 Louchard, G., 75, 86
 Louis, T.A., 138
- Maathuis, M.H., 10, 11, 125, 126, 132, 134, 138, 183, 361–363, 367, 377
 Mackowiak, P.A., 135
 Major, P., 384, 386
 Mammen, E., 225
 Marshall, A.W., 46, 86
 Martin-Löf, A., 75, 86
 Mastro, T.D., 10
 McGarrity, K.S., 119
 McLachlan, G.J., 195
 Meister, A., 46, 120
 Meyer, M.C., 91, 92
 Michael, S., 120
 Mock, P.A., 10
 Moeschberger, M.L., 17
 Mücklich, F., 119
- Nane, G.F., 356, 359
 Neuhaus, G., 250
 Neumeyer, N., 225
 Newcomb, S., 195
- Ohser, J., 119
 Orzack, S.H., 228
- Pajor, A., 304, 309
 Pal, J.K., 225
 Patil, G.P., 46
 Peto, J., 250
 Peto, R., 250
 Pilz, K.F., 225
 Pimentel, L.P.R., 75, 86
 Pitman, J.W., 79, 85
 Pledger, G., 119
 Politis, D.N., 281
 Pollard, D., 62, 70, 85, 86, 309, 316, 394
 Prakasa Rao, B.L.S., 64, 86
 Preusser, F., 34
 Proschan, F., 46, 227
 Pyke, R., 79, 227
- Raimondo, M., 312
 Raktham, S., 10
 Ramsay, J.O., 225
 Rao, C.R., 46
 Rebolledo, R., 67, 68, 85
 Reid, W.T., ix, 4, 46
 Richter, D., 34
 Ritov, Y., 312

- Robertson, T., 17, 46
 Romano, J.P., 281
 Rønn, B.B., 258, 261, 281
 Rosenblatt, M., 225, 400
 Rosetta, L., 25, 27
 Ross, S.M., 22
 Rubin, D.B., 195
 Rufibach, K., 120, 358
 Ruppert, D., 91
- Samworth, R.J., 136, 138
 Satten, G.A., 122, 124, 138
 Scheike, T.H., 28, 29
 Schenzle, D., 8
 Schoemaker, A.L., 135
 Schuhmacher, D., 138
 Schuster, E.F., 328
 Sen, B., 242, 243
 Sen, P.K., 17
 Sharpley, R.C., 225
 Sherali, H.D., 195
 Shetty, C.M., 195
 Sietsma, J., 119
 Silvapulle, M.J., 17
 Silverman, B.W., 201, 225
 Silverman, E., ix, 4, 46
 Simar, L., 195
 Skyrme, T.H.R., 74, 75
 Slama, R., 25, 27, 42
 Smith, R.L., 119
 Solomjak, M.Z., 58, 304, 309
 Somersalo, E., 17
 Song, S., 131, 138, 196, 371
 Sørensen, D.N., 25, 27, 42
 Sparre Andersen, E., 79
 Spencer, J.Q.G., 34
 Srisuwanvilai, L.O., 10
 Steinsaltz, D., 228
 Stewart, M.I., 138
 Subbarao, S., 10
 Sujarita, S., 10
 Sun, J., 17, 46, 183, 184, 186, 195, 225, 257, 281, 312
- Talagrand, M., 392
 Temme, N.M., 74–76, 86
 Thalabard, J.C., 25, 27
 Tsai, W.-Y., 138
- Tsybakov, A.B., 154
 Tusnády, G., 384, 386
- van de Geer, S.A., 57, 58, 86, 289, 302, 303, 312, 320
 van der Laan, M.J., 225
 van der Meulen, F.H., 120, 358
 van der Vaart, A.W., 57–60, 86, 312, 317
 van Eeden, C., ix, 46
 van Es, A.J., 46, 86, 119, 120
 Van Keilegom, I., 226–228, 233
 Van Trees, H.L., 154
 van Zuijlen, M.C.A., 46, 86, 120
 Vandal, A.C., 183, 196
 Vanichseni, S., 10
 Vaniyapongs, T., 10
 Vardi, Y., 46
- Walburg, H.E., 3, 4
 Walther, G., 120
 Wand, M.P., 91, 225
 Wasi, C., 10
 Wasserman, S.S., 135
 Watson, G.S., 46
 Wellner, J.A., x, 10, 17, 46, 57–60, 69, 86, 92, 93, 116, 119, 120, 125, 126, 134, 138, 183, 184, 190, 195, 226, 266, 267, 269, 270, 273, 276, 278, 285–287, 291, 300, 301, 312, 314, 315, 317, 320, 358, 361–363, 377
 Wicksell, S.D., 119
 Witte, B.I., 10, 11, 134, 211, 212, 214, 215, 225, 254, 274, 333–337, 358, 363, 372, 377, 392
 Wolf, M., 281
 Woodroffe, M.B., 46, 225, 242, 243
 Wright, F.T., 17, 46
 Wright, S.J., 196
 Wu, C.-F.J., 195
 Wynn, H.P., 195
- Young, N.L., 10
 Yu, B., 154
- Zaiats, V., 154
 Zeidler, E., 125
 Zhan, Y., 195, 281
 Zhang, S., 359
 Zhang, Y., 281

Subject Index

- adapted process, 67
- adjoint operator, 287, 310
- aging, 37
- Airy function, 75
- algorithm, 156
 - convergence, 157
- algorithmic mapping, 156
- Andersen-Rønn test, 258
- anticonservative test, 236
- antitonic regression, 19
- Aspect experiment, 195

- bandwidth selection, 199, 228
 - least squares cross-validation, 244
- Bessel process, 75
- big blocks–small blocks method, 386, 387, 400
- binned data, 202
- bird migrating problem, *see* Hampel's problem
- bivariate current status model, 127
 - conjecture asymptotics SMLE, 375
 - maximum smoothed likelihood estimator (MSLE), 220
 - optimality conditions MLE, 129
 - smoothed maximum likelihood estimator (SMLE), 219
- bivariate interval censoring case 2, 129
 - maximum smoothed likelihood estimator (MSLE), 220
 - optimality conditions MLE, 131
 - smoothed maximum likelihood estimator (SMLE), 219
 - support reduction algorithm, 183
- bootstrap, 7, 199, 228, 231
- boundary correction, 210, 219, 224, 243, 252, 274, 328, 336
- bounded variation, 58
- boxcar deconvolution, 285
- bracket, 57, 62
- bracketing
 - integral, 60, 63
 - number, 58, 62
- Brownian bridge, 54, 74, 81, 385
 - concave majorant, 77
- Brownian excursion, 78
- Brownian motion
 - concave majorant, 77
 - scaling property, 53
 - tied down, *see* Brownian bridge
- Brownian scaling, 72, 399

- cadlag functions, 71, 294
- canonical gradient, 287
- Chernoff distribution, 15, 52, 54, 64, 73, 115
 - density, 76
 - quantiles, 76
- closed mapping, 157
- competing risks model, 121
 - asymptotic MLE, 360
 - asymptotic SMLE, 366
 - characterization MLE, 126
 - EM algorithm, 188
 - iterative convex minorant algorithm, 188
 - marginal log likelihood, 123
 - smoothed maximum likelihood estimator (SMLE), 363
 - vertex direction algorithm, 190
- concave regression, 91
- confidence intervals
 - competing risks model, 368
 - current status model, 266
- consistency, basic monotone problems, 47
- continuous mapping theorem for argmin, 58
- continuous marks, current status observations, 132
- convex density model, 93
 - asymptotic distribution of LS estimator, 313
 - characterization LS estimator, 98
 - consistency of LS estimator, 100
 - least squares estimator, 95, 117
 - maximum likelihood estimator, 117
 - as mixture model, 178
- convex minorant, 55
 - max min formula, 56
- convex regression, 91
 - support reduction algorithm, 181
- cumulative sum diagram, 20
 - self-induced, 360

- current status model, 4, 28
 - Andersen-Rønn test, 258
 - asymptotic distribution ML estimator of smooth functional, 288
 - asymptotic distribution MLE, 68
 - asymptotic distribution MSLE, 214
 - asymptotic distribution of MLE for the mean, 287
 - asymptotic distribution SMLE for F , 334
 - asymptotic distribution SMLE for f , 336
 - asymptotic equivalence MSLE and naive estimator, 212
- bivariate, 127
- characterization ML estimator, 29
- confidence intervals, 266
- EM algorithm, 194
- estimating smooth functionals, 286
- maximum likelihood (ML) estimator, 5, 29
- maximum smoothed likelihood estimator (MSLE), 211
- minimax risk, 151
- monotonic rearrangement, 224
- observation density, 43
- relation uniform deconvolution, 285
- SMLE-based confidence interval, 268
- smoothed maximum likelihood estimator (SMLE), 198
- two-sample test, 250
- with competing risks, 121, 363
- with continuous marks, 132
- cusum diagram, 2
- damping, 159, 172, 193
- data
 - Bangkok cohort study, 10, 367
 - Canadian income, 91
 - CMV from Betensky and Finkelstein, 132, 185, 215
 - current durations of pregnancy in France, 25
 - height of school girls, 19
 - hepatitis A, 8, 276
 - Lake Mendota, 1
 - Lake Monona, 20, 46
 - luminescence dating, 34
 - lung tumor, 4
 - rubella, 28, 199
 - temperature and heart rate, 135
 - Wicksell, 202
- deconvolution problem, 14, 108
 - characterization ML estimator, 110
 - EM algorithm, 194
 - estimating mean, 284
 - exponential, 32
 - Gaussian, 109
 - Hellinger consistency ML density estimator, 111
 - moment estimator for mean, 284
 - moment estimator for variance, 285
 - normal, 177
 - pointwise consistency ML estimator, 112
 - uniform, 44, 168
 - with jump kernel, 31
- decreasing density
 - k -sample test, 238
 - asymptotics L_1 -statistic, 240, 241
 - maximum smoothed likelihood estimator, 201
- descent function, 157
- direct problem, 89
- Doob inequality, 67, 70, 322, 380
- efficient influence function, 287, 330
- EM algorithm, 159, 162, 265, 345
 - competing risks model, 188
 - current status model, 194
 - deconvolution problem, 194
 - exponential model in uniform deconvolution, 168
 - heuristics, 165
 - interval censoring case 2, 162, 299
 - monotonicity, 166
 - truncated exponentials, 159
- empirical cumulative hazard, 228
- empirical process, 385
- empirical process theory, 57
- entropy, random, 302
- entropy with bracketing, 58
 - functions of bounded variation, 58
 - monotone functions, 58
- envelope, 59, 62
- estimation procedure, 140
- Euler differential equation, 207
- expectation maximization algorithm, *see* EM algorithm
- exponential centering, 322
- exponential deconvolution
 - asymptotic distribution, 60
- failure rate, 37
- filtration, 67
- Fisher information, 145, 153
- generalized isotonic regression, 33
- geometric extremum problem, 34, 45
- Glivenko Cantelli
 - function class, 58
 - preservation theorem, 58
 - theorem, 48, 58
- Grenander estimator, 23
 - characterization, 23
 - consistency, 49
 - heuristic asymptotics, 51
 - inconsistency at zero, 43, 83, 85
 - L_1 loss, 378
 - pointwise limit distribution, 64

- Hampel's problem, 93
 inverse relation, 95
 hazard rate, 37
 Hellinger affinity, 141, 152
 Hellinger distance, 50, 141, 143
 hidden space, 161, 330
 Hungarian approximation, 65, 385
- ICM algorithm, *see* iterative convex minorant algorithm
 ill-posed problem, 140
 in-out model, 370
 increasing hazard
 penalized least squares estimator, 206
 SMLE, 347
 inspection paradox, 22
 interval censoring, mixed case, 114
 interval censoring case 2, 112, 162
 asymptotic distribution ML estimator of smooth functional, 304
 asymptotic distribution of the MSLE, 346
 bivariate model, 127
 characterization ML estimator, 113
 conjectured asymptotic distribution SML, 340, 344
 EM algorithm, 162
 estimating smooth functionals, 299
 ICM algorithm, 174
 maximum smoothed likelihood estimator (MSLE), 215
 sampling density, 113
 smoothed maximum likelihood estimator (SML), 215
 two-sample problem, 263
 uniform consistency ML estimator, 301
 unseparated case, 115, 264, 265, 338
 intra simplex direction algorithm, 180
 envelope of integrated Brownian motion $+t^4$, 313, 320
 inverse problem, 13, 89
 isotonic estimator, 2
 isotonic regression, 2, 19
 characterization, 19
 generalized, 33
 monotonic rearrangement estimator, 209
 isotonization, 91, 203
 iterative convex minorant algorithm, 45, 170
 competing risks model, 188, 367
 convergence, 173
 descent direction, 171
 interval censoring case 2, 174, 299
- Kaplan-Meier estimator, 4
 kernel estimator, 12, 198
 boundary correction, 210
 product, for two-dimensional data, 219
 ratio of two, 214
 Kullback-Leibler distance, 345
- Le Cam inequality, 142
 least concave majorant, 2
 least squares convex estimator, convex regression, 181
 least squares cross validation, 244
 least squares estimator
 convex density, 95
 density, 16, 28, 43, 178
 monotone hazard, 37
 monotone regression, 18
 penalized, 206
 Wicksell problem, 203
 length biased distribution, 22
 liberal test, 236
 likelihood ratio test, k -sample problem decreasing densities, 239
 log concave density
 beta, 117
 characterization univariate ML estimator, 103
 Laplace, 117
 logistic, 117
 MLE of the mean, 103
 multivariate, 134
 subexponential tails, 117
 unimodal, 117
 univariate, 101
 loss function, 140
 luminescence dating, 34
- Marshall's inequality, 48, 80
 martingale, 67
 max risk, 140
 maximum likelihood estimator
 current status model, 29
 decreasing density, 23
 geometric extremum problem, 35
 monotone hazard, 38
 monotone hazard with right censoring, 40
 Poisson extremum problem, 34, 36
 maximum smoothed likelihood estimator (MSLE), 201, 215
 current status model, 210
 midpoint convexity, 279
 migrating birds problem, *see* Hampel's problem
 minimax lower bound
 convex density, 153, 314
 current status model, 151
 decreasing density, 150
 parametric model, 149
 minimax risk, 139, 140
 asymptotic lower bound, 143, 147
 finite sample lower bound, 142
 local, 140
 mixing distribution, 14, 17
 mixture model, 14, 28
 mixture of normal distributions, 178

- modulus of continuity, 152
 - local, 143
- monotone density estimation, 22
 - characterization MSLE, 201
 - minimax risk, 150
- monotone hazard, 37
 - asymptotic distribution L_1 -test, 391
 - asymptotic distribution SMLE with right censoring, 355
 - least squares estimator, 37
 - maximum likelihood estimator, 38
 - with right censoring, 39
 - SMLE, 347
 - testing, 227
- monotone regression, *see* isotonic regression
- monotonic rearrangement, 208, 224
- multivariate log concave density, 134

- Nadaraya Watson estimator, 224
- Newton algorithm, 158
 - local minima, 192
 - nonconvergence, 193
- nonparametric statistics, 12
- normal deconvolution, 177, 284
 - as mixture model, 178
 - ML estimator of first moment, 309

- observation space, 161

- parameter space, 12
- penalization, 204
 - boundary, 206
 - smoothness, 206
- penalized least squares estimator, 206
- pilot bandwidth, 199, 200
- plug-in estimator, 89, 203
- Poisson extremum problem, 33, 45
- Proschan-Pyke test, 227

- quadratic variation process, 67

- R-function
 - csp1, 91
- R-package
 - conreg, 93
 - LogConcDEAD, 136
 - LogConDens, 105, 120
 - MLEcens, 126, 183, 184, 367
- R-software, 16
- random fraction, 88
- Rebolledo's theorem, 68
- resolvent, 32, 44, 109, 112
- right censoring model, 4
 - asymptotic distribution of SMLE increasing hazard, 347
 - asymptotic distribution SMLE monotone hazard, 355
- risk, 140, 141

- scale family, 17
- scale mixture, 17
- Schuster method, 268, 336
 - asymmetric, 328, 357
- score function, 330
- score operator, 287, 312, 330
- self-consistency equation, 166, 301, 345
- shape constraint, 14
- shoulder condition, 225, 328
- Simar algorithm, 180
- size biased distribution, 88, 95
- slocom, 52
- smooth functional
 - asymptotic distribution ML estimator interval censoring case 2, 304
 - asymptotic distribution of ML estimator in current status model, 288
- smooth functional theory, 283
 - local, 329
- smoothed maximum likelihood estimator (SMLE), 6, 8, 198, 215, 363
- solution set, 157
- spline smoother, 12
- square brackets process, *see* quadratic variation process
- star shaped distribution, 105
 - inconsistency of ML estimator, 107
- statistical inverse problem, 89
- statistical model, 12
- stereology, 13, 87
- strong approximation, 385
- submartingale, 67
- support, 180
- support reduction algorithm, 180
 - bivariate interval censoring case 2, 183
 - competing risks model, 367
 - convex regression, 181
- survival analysis, 28
- switch relation, 56, 69, 78, 321, 352, 353, 379

- testing for a monotone hazard, 227
 - asymptotic L_1 loss, 231
 - bootstrap L_1 loss, 235
 - conservative critical values, 230
- transmission potential, 8
- triweight kernel, 6, 198, 216, 247, 252
- truncated exponentials, 159
- two-sample problem
 - current status model, 250
 - interval censoring case 2, 263
 - likelihood ratio test, 251
 - smoothed likelihood ratio test, 251

- U-statistics, 393
- uniform deconvolution, 168, 285
 - asymptotic distribution MLE, 286
 - relation with current status, 286

416

Van Trees inequality, 145
vertex, 177
vertex direction algorithm, 177,
179
 competing risks model, 190
 finite mixture of normals, 195
vertex exchange algorithm, 180
viral distance, 132

Subject Index

wavelets, 12
Wicksell's problem, 87
 inverse relation, 89
 isotonized estimator, 91, 116
 maximum likelihood estimator, 117
 plug-in estimator, 116
 smooth estimation, 202
Wiener process, 81