

Inference for Interval Censored and Truncated Data

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We consider survival data that are both interval censored and truncated. In the nonparametric case, under appropriate assumptions on the involved distributions, the censoring, truncation and survival, we prove the consistency of the NPMLE of the density of the survival, and give the rate of convergence. We also give an example where the joint law of the censoring and truncation can be explicitly computed.

In the semiparametric case, assuming a transformation model for the survival distribution, we prove under regularity conditions the semiparametric efficiency of the modified profile likelihood estimator of the regression parameter involved.