



Linear wavelet-based estimation for derivative of a density under random censorship

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Abstract

In this paper we consider estimation of the derivative of a density based on wavelets methods using randomly right censored data. We extend the results regarding the asymptotic convergence rates due to Prakasa Rao (1996) and Chaubey *et al.* (2009) under random censorship model. Our treatment is facilitated by results of Stute (1995) and Li (2003) that enables us in demonstrating that the same optimal convergence rates are achieved as in Prakasa Rao (1996) and Chaubey *et al.* (2009).

Key words and phrases: Besove space, Censored data. Nonparametric estimation of derivative of a density, Wavelets.