THIERRY DUCHESNE, Université Laval

Kernel and Deconvolution Methods of Density Estimation for Interval-Censored Data

In this talk we will compare two nonparametric inference methods for the estimation of a density when the observations are interval-censored. One method is the kernel estimation procedure based on conditional expectations proposed by Braun, Duchesne and Stafford in 2005, while the other method is a new proposal based on deconvolution techniques. We will compare both methods theoretically and numerically under a specific model similar to case-II interval-censoring. The potential applicability of these two methods to forest fire modeling will be discussed.