

## Publications of Piet Groeneboom

April 2007

1. Rank tests for independence with best strong exact Bahadur slope (with Y. Lepage and F.H. Ruymgaart), *Zeitschrift für Wahrscheinlichkeitstheorie und Verwandte Gebiete* **36** (1976), 119–127.
2. Bahadur efficiency and probabilities of large deviations (with J. Oosterhoff), *Statist. Neerlandica* **31** (1977), 1–24.
3. Relevant variables in the advices of elementary school teachers on further education; an analysis of correlational structures (in Dutch, with J. Hoogstraten, G.J. Mellenbergh and J.P.H. van Santen), *Tijdschrift voor Onderwijsresearch (Journal for Educational Research)* **3** (1978), 262–280.
4. Large deviation theorems for empirical probability measures (with J. Oosterhoff and F.H. Ruymgaart), *Ann. Probability* **7** (1979), 553–586.
5. *Large deviations and asymptotic efficiencies*, Mathematical Centre Tract **118** (1980), Mathematical Centre, Amsterdam
6. Large deviations of goodness of fit statistics and linear combinations of order statistics (with G.R. Shorack), *Ann. Probability* **9** (1981), 971–987.
7. Bahadur efficiency and small-sample efficiency (with J. Oosterhoff), *Int. Statist. Rev.* **49** (1981), 127–141.
8. The concave majorant of Brownian motion, *Ann. Probability* **11** (1983), 1016–1027.
9. Asymptotic normality of statistics based on convex minorants of empirical distribution functions (with R. Pyke), *Ann. Probability* **11** (1983), 328–345.
10. Estimating a monotone density, in *Proceedings of the Conference in honor of Jerzy Neyman and Jack Kiefer, Vol. II* (Eds. L.M. Le Cam and R.A. Olshen), Wadsworth, Inc, Belmont, California (1985), 539–555.
11. Some current developments in density estimation, in *Mathematics and Computer Science, CWI Monograph 1* (Eds. J.W. de Bakker, M. Hazewinkel, J.K. Lenstra), Elsevier, Amsterdam (1986), 163–192.
12. Asymptotics for incomplete censored observations, Mathematical Institute, University of Amsterdam (1987), Report 87-18.
13. Limit theorems for convex hulls, *Probab. Theory Related Fields* **79** (1988), 327–368.
14. Brownian motion with a parabolic drift and Airy functions, *Probab. Theory Related Fields* **81** (1989), 79–109.
15. Discussion on “Age-specific incidence and prevalence, a statistical perspective”, by Niels Keiding in the *J. Roy. Statist. Soc. Ser. A.* **154** (1991), 371–412.
16. *Information bounds and nonparametric maximum likelihood estimation* (with J.A. Wellner), Birkhäuser Verlag (1992).
17. Discussion on “Empirical functional and efficient smoothing parameter selection” by P. Hall and I. Johnstone in the *J. Roy. Statist. Soc. Ser. B.* **54** (1992), 475–530.
18. Isotonic estimators of monotone densities and distribution functions: basic facts (with H.P. Lopuhaä), *Statist. Neerlandica* **47** (1993), 175–183.
19. Flow of the Rhine river near Lobith (in Dutch: “Afvoertoppen bij Lobith”), in *Toetsing uitgangspunten rivierdijkversterkingen, Deelrapport 2: Maatgevende belastingen* (1993), Ministerie van Verkeer en Waterstaat.
20. Limit theorems for functionals of convex hulls (with A.J. Cabo), *Probab. Theory Related Fields* **100** (1994), 31–55.

21. Nonparametric estimators for interval censoring, in *Analysis of Censored Data* (Eds. H. L. Koul and J. V. Deshpande), IMS Lecture Notes-Monograph Series **27** (1995), 105–128.
22. Isotonic estimation and rates of convergence in Wicksell’s problem (with G. Jongbloed), *Ann. Statist.* **23** (1995), 1518–1542.
23. Computer assisted statistics education at Delft University of Technology, (with de P. Jong, D. Tischenko and B. van Zomeren), *J. Comput. Graph. Statist.* **5** (1996), 386–399.
24. Asymptotically optimal estimation of smooth functionals for interval censoring, part 1 (with R.B. Geskus), *Statist. Neerlandica* **50** (1996), 69–88.
25. Lectures on inverse problems, in *Lectures On Probability and Statistics*. Ecole d’Eté de de Probabilités de Saint-Flour XXIV (Ed. P. Bernard), Lecture Notes in Mathematics **1648** (1996), 67–164. Springer Verlag, Berlin.
26. Asymptotically optimal estimation of smooth functionals for interval censoring, part 2 (with R.B. Geskus), *Statist. Neerlandica* **51** (1997), 201–219.
27. Extreme Value Analysis of North Sea Storm Severity (with C. Elsinghorst, P. Jonathan, L. Smulders and P.H. Taylor), *Journal of Offshore Mechanics and Arctic Engineering* **120** (1998), 177–184.
28. Asymptotically optimal estimation of smooth functionals for interval censoring, case 2 (with R.B. Geskus), *Ann. Statist.* **27** (1999), 627–674.
29. Asymptotic normality of the  $L_1$ -error of the Grenander estimator (with H.P. Lopuhaä and G. Hooghiemstra), *Ann. Statist.* **27** (1999), 1316–1347.
30. Integrated Brownian motion conditioned to be positive (with G. Jongbloed and J.A. Wellner), *Ann. Probability* **27** (1999), 1283–1303.
31. A monotonicity property of the power function of multivariate tests (with D.R. Truax), *Indag. Math.* **11** (2000), 209–218.
32. Computing Chernoff’s distribution (with J.A. Wellner), *J. Comput. Graph. Statist.* **10** (2001), 388–400.
33. A canonical process for estimation of convex functions: the “invelope” of integrated Brownian motion  $+t^4$  (with G. Jongbloed and J.A. Wellner), *Ann. Statist.* **29** (2001), 1620–1652.
34. Estimation of convex functions: characterizations and asymptotic theory (with G. Jongbloed and J.A. Wellner), *Ann. Statist.* **29** (2001), 1653–1698.
35. Ulam’s problem and Hammersley’s process, *Ann. Probability* **29** (2001), 683–690.
36. Hydrodynamical methods for analyzing longest increasing subsequences, *J. Comput. Appl. Math.* **142** (2002), 83–105.
37. Kernel-type estimators for the extreme value index (with H.P. Lopuhaä and P.-P. de Wolf), *Ann. Statist.* **31** (2003), 1956–1995.
38. Density estimation in the uniform deconvolution model (with G. Jongbloed), *Statist. Neerlandica* **57** (2003), 136–157.
39. Hammersley’s process with sources and sinks (with E.A. Cator), *Ann. Probability* **33** (2005), 879–903.
40. Second class particles and cube root asymptotics for Hammersley’s process (with E.A. Cator), *Ann. Probability* **34** (2006), 1273–1295.
41. Estimating the upper support point in deconvolution (with L.P. Aarts and G. Jongbloed). To appear in the *Scandinavian journal of Statistics*, 2007.
42. Summa Cogitatio. To appear in *Nieuw Archief voor Wiskunde* (magazine of the Royal Dutch Mathematical Association) (2007).
43. Convex hulls of uniform samples from a convex polygon, Conditionally accepted for publication in *Probability Theory and Related Fields*.

44. Current status data with competing risks: Consistency and rates of convergence of the MLE (with M.H. Maathuis and J.A. Wellner). To appear in *Ann. Statist.* (2007).
45. Current status data with competing risks: Limiting distribution of the MLE (with M.H. Maathuis and J.A. Wellner). To appear in *Ann. Statist.* (2007).
46. The support reduction algorithm for computing nonparametric function estimates in mixture models (with G. Jongbloed and J.A. Wellner). Submitted.