A Wilks Theorem for the Censored Empirical Likelihood of Means

Mai Zhou
Department of Statistics
University of Kentucky

Abstract

In this note we give a proof of the Wilks theorem for the empirical likelihood ratio for the right censored data, when the hypothesis are formulated in terms of $p$ estimating equations or mean functions. In particular we show that the empirical likelihood ratio test statistic is equal to a quadratic form similar to a Hotelling’s $T^2$ statistic, plus a small error.

Keywords Chi square distribution; Right censored data; Multiple constraints.

1 Introduction

Empirical likelihood (EL) is a recently developed nonparametric statistical inference method similar to the parametric likelihood ratio test. Owen’s 2001 book contains many important results. Specifically, Owen (1988) was the first paper to proof rigorously the asymptotic chi square distribution for the empirical likelihood ratio when there is a single parameter. Owen (1990) dealt with the multiple parameters setting.

However, for right censored data, less results are available for empirical likelihoods. When dealing with a single parameter of mean, Murphy and Van der Vaart (1997) contains a proof of asymptotic chi square distribution for the (censored) empirical likelihood. But the conditions imposed, like bounded support, was often too restrictive in practice. Furthermore, we are not aware of a Wilks theorem for empirical likelihood dealing with multiple constraints of mean type for right censored data. These two points are precisely what the current paper try to provide.
In the analysis of (multiple) linear models, we need a Wilks theorem with multiple parameters. Thus our result is useful in the EL analysis of the censored data regression models, where typically multiple estimating equations of mean type are concerned.

Some existing work on censored data EL include EL for a single constraint on the surviving probability, see Li (1995), Murphy (1995) after the work of Thomas and Grunkemier (1975); EL for the equality of k medians based on k-samples, see Naiknimbalkar and Rajarshi (1997); EL for the weighted hazards, see Pan and Zhou (2002). Murphy and van der Vaart (1997) contains a Wilks theorem for a single constraint of mean type for doubly censored data, but the regularity conditions are too restrictive. Li, Li and Zhou (2005) provides a review of EL results in survival analysis.

We end this section by introducing notation and the basic setup of this paper. The main theorem of this paper is in section 2. Some tedious calculations are put in the appendix.

Suppose that $X_1, X_2, \ldots, X_n$ are i.i.d. nonnegative random variables denoting the lifetimes with a continuous distribution function $F_0$. Independent of the lifetimes, there are censoring times $C_1, C_2, \ldots, C_n$ which are i.i.d. with a distribution $G_0$. Only the censored observations, $(T_i, \delta_i)$, are available to us:

$$T_i = \min(X_i, C_i) \quad \text{and} \quad \delta_i = I[X_i \leq C_i] \quad \text{for} \quad i = 1, 2, \ldots, n.$$ 

The empirical likelihood of the censored data in terms of distribution (see for example Owen 2001 (6.9)) is defined as

$$EL(F) = \prod_{i=1}^{n} \left[ \Delta F(T_i) \right]^\delta_i \left( 1 - F(T_i) \right)^{1-\delta_i}$$

$$= \prod_{i=1}^{n} \left[ \Delta F(T_i) \right]^\delta_i \left\{ \sum_{j:T_j > T_i} \Delta F(T_j) \right\}^{1-\delta_i}$$

where $\Delta F(t) = F(t+) - F(t-)$ is the jump of $F$ at $t$. The second line above assumes a discrete $F(\cdot)$. Let $w_i = \Delta F(T_i)$ for $i = 1, 2, \ldots, n$ then the likelihood at this $F$ can be written in term of the jumps

$$EL = \prod_{i=1}^{n} [w_i]^\delta_i \left\{ \sum_{j=1}^{n} w_j I[T_j > T_i] \right\}^{1-\delta_i},$$

and the log likelihood is

$$\log EL = \sum_{i=1}^{n} \left\{ \delta_i \log w_i + (1 - \delta_i) \log \sum_{j=1}^{n} w_j I[T_j > T_i] \right\}.$$
If we maximize the log $EL$ above without constraint (I mean no extra constraints, the probability constraint $w_i \geq 0, \sum w_i = 1$ is always imposed), it is well known that the Kaplan-Meier estimator (Kaplan and Meier 1958) $w_i = \Delta \hat{F}_{KM}(T_i)$ will achieve the maximum value of the log $EL$.

2 A Wilks Theorem for Several Means

To form the ratio of two empirical likelihoods, we not only need to find the maximum of the log EL among all $F$, but we also need to find the maximum of log EL under a null hypothesis. We shall next specify the null hypothesis. A natural hypothesis to consider is the hypothesis involving means. As Owen (1988) have shown this includes M- and Z- estimates.

Please note a similar argument as in Owen (1988) will show that we may restrict our attention in the EL analysis, i.e. search maximum under null hypothesis, to those discrete CDF $F$ that are dominated by the Kaplan-Meier: $F(t) \ll \hat{F}_{KM}(t)$. [Owen 1988 restricted his attention to those distribution functions that $F(t) \ll$ the empirical distribution.]

The first step in our analysis is to find a discrete CDF that maximizes the log $EL(F)$ under the (null) hypothesis (1), which are specified as follows:

\begin{align*}
\int_0^\infty g_1(t)dF(t) &= \mu_1 \\
\int_0^\infty g_2(t)dF(t) &= \mu_2 \\
&\quad \cdots \quad \cdots \\
\int_0^\infty g_p(t)dF(t) &= \mu_p
\end{align*} (1)

where $g_i(t)(i = 1, 2, \ldots, p)$ are given functions satisfy some moment conditions (specified later), and $\mu_i (i = 1, 2, \ldots, p)$ are given constants. Without loss of generality, we shall assume all $\mu_i = 0$. The constraints (1) can be written as (for discrete CDF, and in terms of $w_i = \Delta F(T_i)$)

\begin{align*}
\sum_{i=1}^n g_1(T_i)w_i &= 0 \\
\sum_{i=1}^n g_2(T_i)w_i &= 0 \\
&\quad \cdots \quad \cdots \\
\sum_{i=1}^n g_p(T_i)w_i &= 0.
\end{align*} (2)
We must find the maximum of the log $EL(F)$ under these constraints. We shall accomplish that in two steps. First we construct a $p$ parameter family of CDF that pass through (and dominated by) the Kaplan-Meier estimator, in the direction $h$. Then we find the CDF in this family that satisfy the constraints (and maximizes the log $EL$). Secondly, we will maximize the log $EL$ over all possible $h$. The $h$ is the directional derivative of the CDF.

Notice that any discrete CDF dominated by the Kaplan-Meier estimator can always be written as (in terms of its jump)

$$\Delta F(T_i) = \Delta \hat{F}_{KM}(T_i) \frac{1}{1 + h(T_i)}, i = 1, 2, \ldots, n;$$

for some $h$ function. Of course this distribution usually do not satisfy the constraints (2) above. This motivates us to define the following:

For any $p$ given functions of $t$, $h = (h_1, \ldots, h_p)$, we define a family of distributions (indexed by $\lambda \in \mathbb{R}^p$) by its jumps

$$\Delta F(T_i) = \Delta F_\lambda(T_i) = \Delta \hat{F}_{KM}(T_i) \frac{1}{1 + \lambda^\top h(T_i)} \times \frac{1}{C}$$

where $C = C(\lambda)$ is needed to normalize the jumps so that they add up to one, and $\lambda^\top h(T_i)$ is the inner product $\lambda_1 h_1(T_i) + \ldots + \lambda_p h_p(T_i)$.

Since the jumps of Kaplan-Meier estimator is between zero and one, at least for small values of $\lambda$ (in a neighborhood of zero) the jumps of so defined $F_\lambda$ are going to be between zero and one and thus, after normalization, is a legitimate distribution for those small $\lambda$. Obviously, when $\lambda = 0$, we have $F_\lambda = \hat{F}_{KM}$.

We shall also require that $\|h\|_2 = K$, for some fixed constant $K > 0$. (WLOG, since $\lambda^\top h = (\lambda/a)^\top ah$). We shall take $\lambda = (\lambda_1, \ldots, \lambda_p)$ as the parameter who’s value will be selected to make this distribution satisfy the hypothesis/constraints above. The requirement that the distribution satisfy the constraints/hypothesis (1) will force the $\lambda$ to take certain value, as in the following equations:

$$0 = \sum_{i=1}^{n} g_j(T_i) \Delta F_\lambda(T_i) \quad j = 1, 2, \ldots, p. \tag{3}$$

Denote the solution of the above equation as $\lambda^*$. The fact that it has a unique solution can be guaranteed by the assumption that matrix $A$ (defined in the Lemma 2 below) is invertible.
(We, in fact, will assume a slightly stronger condition: that the condition number of $A$ be \textit{bounded} instead of just be finite).

The next lemma will be useful later.

**Lemma 1** Define a vector $gg$ of length $p$ with elements $gg_j = \sum_i g_j(T_i) \Delta \hat{F}_{KM}(T_i)$. Under null hypothesis, we have, (since the true mean of $g$ are assumed to be zero, no centering constants needed)

$$\sqrt{n} gg \xrightarrow{D} N(0, \Sigma) \quad \text{as} \quad n \to \infty.$$ 

The asymptotic ($p \times p$) variance-covariance matrix $\Sigma = [\sigma_{jk}]$ (assumed to be non-singular) is given by

$$\sigma_{jk} = \int [g_j(x) - \bar{g}_j(x)][g_k(x) - \bar{g}_k(x)] \frac{dF_0(x)}{1 - G_0(x)}$$

and it can be consistently estimated by $\hat{\Sigma} = [\hat{\sigma}_{jk}]$ 

$$\hat{\sigma}_{jk} = \frac{1}{n} \sum_{i=1}^n [g_j(T_i) - \bar{g}_j(T_i)][g_k(T_i) - \bar{g}_k(T_i)] \frac{\Delta \hat{F}_{KM}(T_i)}{1 - \hat{G}_{KM}(T_i)},$$

where $\bar{g}_j$ is the ‘advanced-time transformation’ of $g_j$ defined by Efron and Johnstone (1991), either with respect to the $F_0$ (in $\sigma_{jk}$ above) or with respect to the Kaplan-Meier estimator (in $\hat{\sigma}_{jk}$ above). See also Lemma A.1 in the appendix for advanced-time. Finally $\hat{G}_{KM}$ is the Kaplan-Meier estimator of the censoring distribution.

**Proof:** This theorem can easily be proved by using the representation of Akritas (2000) which contains a univariate version of this lemma. With the representation for each component, one then uses the multivariate central limit theorem for the counting process martingales to finish proof. One such Central Limit Theorem for counting process martingales can be found in Kalbfleish and Prentice (2002) Chapter 5. □

A Taylor expansion of (3) gives the following solution of $\lambda$ for the constraint equations, which we call $\lambda^*$.

**Lemma 2** Assume the conditions of Lemma 1. Denote the solution of (3) as $\lambda^*$. Assume the condition number of the matrix $A$ is bounded. Under null hypothesis (i.e. when the observed lifetimes are from a CDF for which (1) holds), we have

$$\lambda^* = A^{-1} gg + o_p(1/\sqrt{n})$$
where the $p \times p$ matrix $A = [a_{jk}]$ is defined by the elements
\[
a_{jk} = \sum_{i=1}^{n} g_j(T_i) h_k(T_i) \Delta \hat{F}_{KM}(T_i). \tag{4}
\]

Proof: Similar to Owen (2001) section 11.2, this can be proved by an expansion of $1/(1 + \lambda^T h)$ in the equation (3). The difference here is to make sure the $o_p(1/\sqrt{n})$ term is uniform for all $h$.

This will require some restrictions on the $h$. We see that $\mathbb{E}h^2 \leq K^2 < \infty$ for all $h$. Also, we have that $\mathbb{E}g^2 < \infty$ (assumption of Lemma 1). We need some condition like ‘$h$ belongs to a VC-class of functions’, so that $o_p(1/\sqrt{n})$ is uniform over $h$. □

Remark 1: We are to find the maximum of the log $EL$ among all $h$. Yet we placed some restrictions on $h$. The assumption we need to place on $h$, for given $g$ is that this matrix $A$ should be invertable. For those $h$ that $A$ is not invertable, we may argue that this sub-family of distributions do not have a solution that satisfy the constraints, and thus can be ignored in the search of maximizing log $EL$ under constraints. On the other hand, the least favorable $h^\ast$ we calculated in (8) will lead to an $A$ matrix that is identical to $\Sigma$ defined in Lemma 1, which by assumption is a non singular variance-covariance matrix for sufficiently large $n$, and thus invertable. The VC-class of function is broad enough and this should not be a concern.

Remark 2: To show that the $\lambda$ is small, in fact 2-norm $= O(1/\sqrt{n})$, (we need this before we can do Taylor expansion), we may follow Owen 1990 proof, but we end up with a condition on $h$ in terms of a matrix as below. Assume the following matrix is positive definite:
\[
A^\infty = (a^\infty_{ij}), \text{ where } a^\infty_{ij} = \int_0^\infty g_i(t) h_j(t) dF_0(t)
\]
Notice we have assumed a finite sample version of this in the Lemma 2 already.

Define $f(\lambda) = \log EL(F_\lambda)$. Recall when $\lambda = 0$, $F_\lambda$ becomes the Kaplan-Meier estimator. So the Wilks statistic is just $2[f(0) - \sup_h f(\lambda^\ast)] = -2 \log ELR$.

Taking a Taylor expansion with $f(\lambda^\ast)$, we have
\[
\text{Wilks statistics} = \inf_h 2\{f(0) - f(0) - \lambda^\ast f'(0) - 1/2[\lambda^\ast]^T f''(0)\lambda^\ast + o_p(1)\}
\]
Notice that obviously \( f'(0) = 0 \) since the derivative of log likelihood at the maximum (i.e. the Kaplan-Meier) must be zero no matter what \( h \). Recall the Kaplan-Meier estimator is the MLE that maximizes \( \log EL \). This can also be readily checked. We finally have

\[
\text{Wilks statistics} = \inf_h \left[ \sqrt{n\lambda^*} \right]^T \left( -f''(0)/n \right) \left[ \sqrt{n\lambda^*} \right] + o_p(1); \tag{5}
\]

provided the \( o_p(1) \) is uniform over \( h \). This can be taken care of by the assumption \( \|h\|_2 = K < \infty \), Lemma 2 and the uniform law of large numbers implied by the VC-class assumption on \( h \).

The rest of the analysis will focus on the first term on the right hand side of (5) above. First we calculate the second derivative \( f'' \), simplify it. Then we show the infimum over \( h \) of the right hand (ignore the \( o_p(1) \) part) is achieved at an \( h \) satisfy the equation (8) below. And finally, for this particular \( h \) the above Wilks statistics becomes a Hotelling’s \( T^2 \) and thus having asymptotically a chi square distribution with df= \( p \).

**Theorem 1** Let \( (T_1, \delta_1), \ldots, (T_n, \delta_n) \) be \( n \) pairs of i.i.d. random variables as defined above. Suppose \( g_i, \ i = 1, \ldots, p \) are left continuous functions such that the \( p \times p \) matrix \( \Sigma \) is well defined and positive definite, where

\[
\Sigma = (\sigma_{jk}) = \int \frac{[g_j(x) - \bar{g}_j(x)][g_k(x) - \bar{g}_k(x)]}{(1 - G_0(x-))} dF_0(x). \tag{6}
\]

Then, under null hypothesis as \( n \to \infty \)

\[
-2 \log ELR \xrightarrow{D} \chi^2_{(p)} \text{ as } n \to \infty
\]

where \( \log ELR = \sup_h \log EL(F_{\lambda^*}) - \log EL(\hat{F}_{KM}) \).

In fact we have

\[
-2 \log ELR = [\sqrt{n}gg]^T \hat{\Sigma}^{-1} [\sqrt{n}gg] + o_p(1),
\]

where \( gg \) and \( \hat{\Sigma} \) are defined in Lemma 1.

A sufficient condition to guarantee the integrals in (6) are well defined was pointed out by Akritas (2000)

\[
0 < \int \frac{g_j^2(x)}{1 - G_0(x-)} dF_0(x) < \infty, \quad j = 1, \ldots, p.
\]
To ensure the matrix $\Sigma$ is nonsingular, one requires that the $g_j$ functions are so-called linearly independent. In other words, the $p$ constraints imposed by $g_j$ are all genuine, no redundancy among them.

**Proof of Theorem 1.** We proceed by proving two more lemmas.

**Lemma 3** The second derivative $f''(0)$ defined above is equal to $-nB$ with the elements of the matrix $B$ defined below in (7).

We now compute the second derivative $f''(0)$. Straightforward calculation show that this is a $p \times p$ matrix. The $jk^{th}$ elements of matrix $[-f''(0)/n] = B = [b_{jk}]$ is given by

$$b_{jk} = \sum_{i=1}^{n} h_j(T_i) h_k(T_i) \Delta \hat{F}_{KM}(T_i) - \left( \sum_{i=1}^{n} h_j(T_i) \Delta \hat{F}_{KM}(T_i) \right) \left( \sum_{i=1}^{n} h_k(T_i) \Delta \hat{F}_{KM}(T_i) \right)$$

$$- \sum_{i=1}^{n} \frac{1 - \delta_{i,m:T_m>T_i}}{n} \frac{1 - \hat{F}_{KM}(T_i)}{1 - \hat{F}_{KM}(T_i)}$$

$$+ \sum_{i=1}^{n} \frac{1 - \delta_{i,m:T_m>T_i}}{n} \frac{[\sum_{m:m>T_i} h_j(T_m) \Delta \hat{F}_{KM}(T_m)] [\sum_{m:m>T_i} h_k(T_m) \Delta \hat{F}_{KM}(T_m)]}{(1 - \hat{F}_{KM}(T_i))^2}.$$  

After tedious simplifications (see appendix) we have

$$b_{jk} = \sum_{i=1}^{n} \left[ h_j(T_i) - \bar{h}_j(T_i) \right] \left[ h_k(T_i) - \bar{h}_k(T_i) \right] [1 - \hat{G}_{KM}(T_i)] \Delta \hat{F}_{KM}(T_i). \quad (7)$$

**Lemma 4** (Matrix Cauchy-Schwarz inequality) For any $h$ we have

$$[A^{-1}]^T B A^{-1} \geq \hat{\Sigma}^{-1}$$

where the $\geq$ means the matrix inequality for positive-definite matrices. And the equality is achieved by $h^*$ that satisfy (8) below. For $j = 1, 2, \ldots, p$

$$[h_j^*(x) - \bar{h}_j^*(x)] = \frac{g_j(x) - \bar{g}_j(x)}{1 - \hat{G}_{KM}(x-)} \quad a.s. \quad \hat{F}_{KM}. \quad (8)$$

Or $h$ to be a constant multiple of that ($h$ has a constant free play).

**Proof:** First we rewrite the entries of matrix $A$ as

$$a_{jk} = \sum_{i=1}^{n} \frac{g_j(T_i) - \bar{g}_j(T_i)}{\sqrt{1 - \hat{G}_{KM}(T_i)} \sqrt{1 - \hat{G}_{KM}(T_i)}} \left[ h_k(T_i) - \bar{h}_k(T_i) \right] \Delta \hat{F}_{KM}(T_i).$$

This is valid see the advanced transformation identity in appendix later. So, in terms of the expectation with respect to Kaplan-Meier, we have

$$a_{jk} = E \left( \frac{g - \bar{g}}{\sqrt{1 - G}} \right) \left( h - \bar{h} \right) \sqrt{1 - G} = E(\alpha\beta), \quad \text{say}$$

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\[ b_{jk} = E\left( (h - \bar{h}) \sqrt{1 - G} \right) \left( h - \bar{h} \right) \sqrt{1 - G} = E(\beta^2), \]
\[ \hat{\sigma}_{jk} = E \left( \frac{g - \bar{g}}{\sqrt{1 - G}} \right) \left( \frac{g - \bar{g}}{\sqrt{1 - G}} \right) = E(\alpha^2), \]

The inequality can then follow easily from the well known matrix Cauchy Schwarz inequality (see Tripathi (1999) and references therein). \( \square \)

Using Lemma 4, we see that for any \( y \), the quadratic form, \( y^\top A^{-1} y \) \( \geq \) \( y^\top \hat{\Sigma}^{-1} y \).

And the equality is achieved for \( h \) satisfy (8).

Using Lemma 1, 2, 3 and this Cauchy-Schwarz inequality, we see that

\[
\text{Wilks Statistics} = \inf_h \left[ \sqrt{ngg} \right] \left[ A^{-1} \right] \left[ \sqrt{ngg} \right] + o_p(1) = \left[ \sqrt{ngg} \right] \hat{\Sigma}^{-1} \left[ \sqrt{ngg} \right] + o_p(1). \tag{9}
\]

As \( n \to \infty \) the right hand side is clearly converging to a chi square distribution under null hypothesis with \( df = p \). The proof of Theorem 1 is now complete. \( \square \)

\textbf{Remark 2:} In other words, the least favorable direction is given by (8).

\textbf{Remark 3:} If we want to profile out part of the parameter in the above empirical likelihood ratio, we shall get a chi square distribution with reduced degrees of freedom. This can be easily seen from the asymptotic representation of the empirical likelihood ratio as a Hotelling’s \( T^2 \), for which the similar profiling result is well know.

\textbf{Appendix:}

\textbf{Simplification of the second derivative} \( f''(0) \).

The first simplification uses the identity \( E(X - \bar{X})(Y - \bar{Y}) = EXY - (EX)(EY) \). In fact we use it \((n+1)\) times on \( b_{jk} \) to get the following.

\[ b_{jk} = \sum_{i=1}^{n} [h_j(T_i) - E_{FKM}(h_j)][h_k(T_i) - E_{FKM}(h_k)] \Delta \hat{F}_{KM}(T_i) \]
\[ - \sum_{i=1}^{n} \frac{1 - \delta_i}{n} \frac{[h_j(T_m) - E_F(h_j|T > T_i)][h_k(T_m) - E_F(h_k|T > T_i)] \Delta \hat{F}_{KM}(T_m)}{1 - \hat{F}_{KM}(T_i)}. \]

Second simplification uses the advanced time identity (see below). Also use it \((n+1)\) times for either the Kaplan-Meier CDF or the conditional Kaplan-Meier CDF to get

\[ b_{jk} = \sum_{i=1}^{n} [h_j(T_i) - \bar{h}_j(0)][h_k(T_i) - \bar{h}_k(0)] \Delta \hat{F}_{KM}(T_i) \]
\[ - \sum_{i=1}^{n} \frac{1 - \delta_i}{n} \frac{[h_j(T_m) - \bar{h}_j(T_i)][h_k(T_m) - \bar{h}_k(T_i)] \Delta \hat{F}_{KM}(T_m)}{1 - \hat{F}_{KM}(T_i)}. \]
Third simplification uses the self-consistency identity (see below). This allows us to combine the two terms. We get,

\[ b_{jk} = \sum_{i=1}^{n} [h_j(T_i) - \bar{h}_j(T_i)][h_k(T_i) - \bar{h}_k(T_i)] \frac{\delta_i}{n}. \]

Fourth “simplification” uses the identity

\[ \frac{\delta_i}{n(1 - \hat{G}_{KM}(T_i))} = \Delta \hat{F}_{KM}(T_i). \]

We finally get what we want.

\[ b_{jk} = \sum_{i=1}^{n} [h_j(T_i) - \bar{h}_j(T_i)][h_k(T_i) - \bar{h}_k(T_i)][1 - \hat{G}_{KM}(T_i)] \Delta \hat{F}_{KM}(T_i). \]

**Lemma A.1**: (Advanced-time identity) [Efron and Johnstone 1990] Define the ‘advanced time’ transformation for a function \( g(t) \) with respect to a CDF \( F(\cdot) \)

\[ \bar{g}(s) = \bar{g}_F(s) = \frac{\int_{(s,\infty)} g(x) dF(x)}{1 - F(s)} = E_F[g(X)|X > s]. \]

Then we have

\[ \text{Var}_F(g) = \int [g(x) - E_F g]^2 dF(x) = \int [g(x) - \bar{g}(x)]^2 dF(x) \]

and

\[ \text{Cov}_F(g,h) = \int [g(t) - E_F g]h(t) dF(t) = \int [g(t) - \bar{g}(t)][h(t) - \bar{h}(t)] dF(t) \]

where \( E_F g = \int g(x) dF(x) \).

**Proof**: The result for the variance is directly from Efron and Johnstone (1990). The result for the covariance can be proved similarly. □

**Lemma A.2** (Self-consistency identity) For the Kaplan-Meier estimator, \( \hat{F}_{KM} \), we have that for any function \( g(\cdot) \)

\[ \sum_{i} g(T_i) \Delta \hat{F}_{KM}(T_i) = \sum_{i} \frac{\delta_i}{n} g(T_i) + \sum_{i} \frac{(1 - \delta_i)}{n} \sum_{j>T_i} g(T_j) \Delta \hat{F}_{KM}(T_j) \]

**Proof**: The probability corresponding to \( g(T_k) \) on the left hand side is \( \Delta \hat{F}(T_k) \). The probabilities associated with \( g(T_k) \) on the right hand side is precisely those given by Turnbull (1976) self-consistent equation. □
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References


