The Strong Law of Large Numbers for U-Statistics under semiparametric Random Censorship

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Jan Hoft

A Dissertation Submitted in

Partial Fulfillment of the

Requirements for the Degree of

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Abstract

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Under the Supervision of Professor Gerhard Dikta and Professor Jugal Ghorai

We introduce a semiparametric U-Statistics estimator for randomly right censored data. We will study the strong law of large numbers for this estimator under proper assumptions about the conditional expectation of the censoring indicator with respect to the observed life times. Moreover we will conduct a simulation study, where the semiparametric estimator is compared to a U-Statistics based on Kaplan-Meier in terms of bias, variance and mean squared error.

Major Professor Date

Contents

List of Figures

List of Tables

Chapter 1

Introduction

Assume that $X_1, ..., X_n$ are independent and identically distributed (i. i. d.) random variables (r. v.) on $\mathbb{R}$ which are defined on a common probability space $(\Omega, \mathcal{A}, \mathbb{P})$. Denote their common probability distribution function (d. f.) by F. For some $k \geq 1$ let $\phi : \mathbb{R}^k \longrightarrow \mathbb{R}$ be a symmetric Borel-measurable function. Define

$$\theta_F = \int ... \int \phi \prod_{j=1}^{k} dF. \tag{1.1}$$

Examples of this kind of parameters include the expected value, variance and any higher moments of the X's. One approach to estimate those integrals is given by the so called U-Statistics. To obtain this estimator we need to replace the true d. f. F by the empirical d. f. F_n which is defined by

$$F_n(t) = \frac{1}{n} \sum_{i=1}^{n} \mathbb{1}_{\{X_i \leq t\}}.$$

Now plugging F_n into (1.1) yields

$$\int ... \int \phi \prod_{j=1}^{k} dF_n = \frac{1}{n^k} \sum_{i_1=1}^{n} ... \sum_{i_k=1}^{n} \phi(X_{i_1}, ..., X_{i_k})$$

The expression on the right hand side in the equation above is known as V-statistic. It includes repeated observations. An unbiased estimate of θ_F, based on distinct observations only, can be expressed as

$$U_{kn}(\phi) = \binom{n}{k}^{-1} \sum_{[n,k]} \phi(X_{i_1}, ..., X_{i_k}) \ , \tag{1.2}$$

where the sum iterates over all sets $\{i_1, ..., i_k\}$ s. t. $1 \leq i_1 < i_2 < ... < i_n \leq n$. We call (1.2) U-Statistics of order k. In Lee (1990) it was shown, that the U-Statistics is the unbiased minimum variance estimator for (1.1). Observe that for $k = 2$, equation (1.2) simplifies to

$$U_{2n}(\phi) = \frac{2}{n(n-1)} \sum_{1 \leq i < j \leq n} \sum \phi(X_i, X_j)$$

and we have

$$\mathbb{E}(U_{2n}(\phi)) = \int \int \phi dF dF$$

Consider the following examples for different kernels ϕ.

Example 1.1. Suppose $X \sim F$ s. t. the second moment of X is finite. Moreover let $\phi(x_1, x_2) := 2^{-1} \cdot (x_1 - x_2)^2$. Then we have

$$\begin{aligned} \theta &= \int_0^\infty \int_0^\infty \frac{1}{2}(x_1 - x_2)^2 F(dx_1) F(dx_2) \\ &= Var(X) \end{aligned}$$

The corresponding U-statistics is therefore estimating the variance in this case.

Example 1.2. Suppose $X \sim F$ s. t. the expectation of X is finite. Then the probability weighted moments of are defined by

$$\beta_r := \int_0^\infty x(F(x))^r F(dx)$$

Now consider the following relation

$$\beta_{r-1} = \underset{\mathbb{R}^r}{\int \cdots \int} \frac{1}{r} \max(x_1, \ldots, x_r) F(dx_1) \ldots F(dx_r) \ ,$$

compare Lee (1990), page 9. Thus we can estimate β_{r-1} by choosing the kernel

$$\phi(x_1, \dots, x_r) = \frac{1}{r} \max(x_1, \dots, x_r)$$

for the corresponding U-statistic. Now let $r = 2$. Then the U-statistics with kernel $\phi(x_1, x_2) := 2^{-1} \cdot \max(x_1, x_2)$ is an estimator for β_1.

In lifetime analysis, one often deals with the problem of incomplete observations. The incompleteness is often caused by censoring. In this thesis we are concerned with right censored data. A framework to model this kind of data is provided by the Random Censorship Model (RCM). Here we observe data of the form $(Z_i, \delta_i), i = 1, ..., n$ where the Z_i are the observed sample values, which might include censoring and the δ_i indicate whether the corresponding Z_i was censored or not. Here the sequence $(Z_i, \delta_i), i = 1, ..., n$ is assumed to be independent and identically distributed (i. i. d.). Furthermore we can write for $i = 1, ..., n$

$$Z_i = min(X_i, Y_i) \text{ and } \delta_i = I_{X_i \leq Y_i}$$

where X_i is the true lifetime and Y_i is the so called censoring time. The sequences X_i and Y_i are also i. i. d.and they are assumed to be independent of each other. Throughout this work the probability distribution functions (d. f.) of X, Y and Z will be notated F, G and H respectively. We assume that those d. f.'s are continuous and concentrated on $\mathbb{R}_+ := \mathbb{R} \cap [0, \infty]$.

Within this framework we want to study the strong law of large numbers for U-statistics estimators of θ^* based on our observations $(Z_i, \delta_i)_{i \leq n}$ instead of $(X_i)_{i \leq n}$. To do so, we need new estimates for our d. f. F which are based on our observations (Z_i, δ_i). Following Shorack and Wellner (2009), we may find those estimators by considering the cumulative hazard function of F

$$\Lambda(x) = \int_0^x \frac{1}{1-F(z)} F(dz) = \int_0^x \frac{1}{1-F(z)} H^1(dz) ,$$

with $H^1(z) = \mathbb{P}(\delta = 1, Z \leq z)$. An estimator for the cumulative hazard rate was introduced by Nelson (1972) and Aalen (1978), i. e.

$$\Lambda_n(x) = \int_0^x \frac{1}{1-H_n(z-)} H_n^1(dz) = \sum_{i=1}^n \frac{\delta_i \mathbb{1}_{\{Z_i \leq x\}}}{n - R_{i,n} + 1} ,$$

where

$$H_n^1(x) = \frac{1}{n} \sum_{i=1}^n \mathbb{1}_{\{Z_i \leq x\}}$$

is the empirical version of H^1. Noting the fact that $1 - F(x) = \exp(-\Lambda(x))$ and using the approximation $\exp(-x) \approx 1 - x$ yields the following estimator

$$1 - F_n^{km}(t) = \prod_{i:Z_i \leq t} \left(\frac{n - R_{i,n}}{n - R_{i,n} + 1} \right)^{\delta_i} \approx \exp(-\Lambda_n(t))$$

The estimator above is the well known Kaplan-Meier product limit estimator (PLE). It was introduced by Kaplan and Meier (1958). If there can not be any further assumptions made about the censorship, except for the RCM itself, then the Kaplan-Meier PLE is the commonly used estimator of F. If we now consider ordered observations, we get

$$1 - F_n^{km}(t) = \prod_{i=1}^n \left(1 - \frac{\delta_{[i:n]}}{n - i + 1} \right)^{\mathbb{1}_{\{Z_{i:n} \leq t\}}}$$

where $Z_{1:n} \leq ... \leq Z_{n:n}$ and $\delta_{[i:n]}$ denotes the concomitant of the i-th order statistics. That means $\delta_{[i:n]} = \delta_j$ whenever $Z_{i:n} = Z_j$.

Let's go back to our integral (1.1) and consider the case $k = 1$. In this case we have

$$\theta_F = \int \phi dF \tag{1.3}$$

Replacing the true F in the integral equation above by F_n^{km} yields

$$S_{1,n}^{km}(\phi) := \int_0^\infty \phi dF_n^{km} = \sum_{i=1}^n \phi(Z_{i:n})W_{i,n}^{km}$$

where $W_{i,n}^{km}$ denotes the weight placed on $Z_{i:n}$ by F_n^{km}. That is

$$\begin{aligned} W_{i,n}^{km} &= F_n^{km}(Z_{i:n}) - F_n^{km}(Z_{i-1:n}) \\ &= \tfrac{\delta_{[i:n]}}{n-i+1} \prod_{j=1}^{i-1} \left(\tfrac{n-j}{n-j+1}\right)^{\delta_{[j:n]}} \end{aligned}$$

It is easy to see, that the Kaplan-Meier estimator only puts mass at uncensored Z-values, i. e.

$$W_{i,n}^{km} = \begin{cases} 0 & \text{if } \delta_{[i:n]} = 0 \\ \frac{1}{n-i+1} \prod\limits_{k=1}^{i-1} \left[1 - \frac{\delta_{[k:n]}}{n-k+1}\right] > 0 & \text{if } \delta_{[i:n]} = 1 \end{cases} .$$

The strong law of large numbers (SLLN) for $S_{1,n}^{km}(\phi)$ has been established by Stute and Wang (1993). Let's now consider the case $k = 2$. Define

$$S_{2,n}^{km}(\phi) = \sum\sum_{1 \le i < j \le n} \phi(Z_{i:n}, Z_{j:n})W_{i,n}^{km}W_{j,n}^{km}.$$

The above estimator will be called Kaplan-Meier U-Statistics of degree 2. Moreover the normalized version of $S_{2,n}^{km}(\phi)$ is given by

$$\frac{S_{2,n}^{km}(\phi)}{S_{2,n}^{km}(1)} = \frac{\sum\sum\limits_{1 \le i < j \le n} \phi(Z_{i:n}, Z_{j:n})W_{i,n}^{km}W_{j,n}^{km}}{\sum\sum\limits_{1 \le i < j \le n} W_{i,n}^{km}W_{j,n}^{km}} .$$

The normalizing factor $(S_{2,n}^{km}(1))^{-1}$ was introduced, since the following holds true for uncensored data

$$\frac{W_{i,n}^{km}W_{j,n}^{km}}{\sum\sum\limits_{1 \le u < v \le n} W_{u,n}^{km}W_{v,n}^{km}} = \binom{n}{2}^{-1}.$$

The strong law of large numbers for $U_{2,n}^{km}$ has been established in Bose and Sen (1999). The asymptotic distribution of this estimator have been derived in Bose and Sen (2002).

In addition to the assumptions of the RCM, we make the further assumption that

$$m(z) = \mathbb{P}(\delta = 1|Z = z) = \mathbb{E}(\delta|Z = z)$$

belongs to some parametric family, i. e.

$$m(z) = m(z, \theta_0)$$

where $\theta_0 = (\theta_{0,1}, ..., \theta_{0,p}) \in \Theta \subset \mathbb{R}^p$. This framework is called the semiparametric Random Censorship Model (SRCM). Now the semiparametric estimator is defined by

$$1 - F_n^{se}(t) = \prod_{i:Z_i \leq t} \left(1 - \frac{m(Z_i, \hat{\theta}_n)}{n - R_i + 1}\right)$$

as it was introduced by Dikta (2000). Here $\hat{\theta}_n$ denotes the Maximum Likelihood Estimate (MLE) of θ_0. That is, $\hat{\theta}_n$ is the maximizer of

$$L_n(\theta) = \prod_{i=1}^{n} m(Z_i, \theta)^{\delta_i}(1 - m(Z_i, \theta))^{1-\delta_i}.$$

Now again by replacing the true d. f. F by F_n^{se} in (1.3) we obtain the semiparametric version of $S_{1,n}^{km}$, namely

$$S_{1,n}^{se}(\phi) = \int_0^\infty \phi dF_n^{se} = \sum_{i=1}^{n} \phi(Z_{i:n}) W_{i,n}^{se}$$

where

$$W_{i,n}^{se} = \frac{m(Z_{i:n}, \hat{\theta}_n)}{n - i + 1} \prod_{j=1}^{i-1} \left(1 - \frac{m(Z_{j:n}, \hat{\theta}_n)}{n - j + 1}\right)$$

is the mass that F_n^{se} assigns to $Z_{i:n}$. $W_{i,n}^{se}$ will be called i-th semiparametric weight throughout this document. The SLLN and the CLT for the semiparametric U-Statistic $S_{1,n}^{se}$ have been established in Dikta (2000) and Dikta et al. (2005) respectively. In Dikta (2014) it is shown, that $S_{1,n}^{se}$ is asymptotically efficient. Moreover Dikta et al. (2016) shows a way to derive strongly consistent, asymptotically normal and efficient estimators from solving a Volterra type integral equation by different numeric schemes.

During this thesis we will establish the strong law of large numbers for the following estimator

$$S_{2,n}^{se} := \sum_{1 \le i < j \le n} \sum \phi(Z_{i:n}, Z_{j:n}) W_{i,n}^{se} W_{j,n}^{se} \ .$$

We will call $S_{2,n}^{se}$ the semiparametric U-Statistic or semiparametric estimator. The main statement of this thesis follows.

Theorem 1.3. *Suppose (A1) through (A4), (M1) and (M2) hold. Then we have*

$$\lim_{n \to \infty} S_n(m(\cdot, \hat{\theta}_n)) = \frac{1}{2} \int_0^{\tau_H} \int_0^{\tau_H} \phi(s,t) F(ds) F(dt) \ .$$

Remark 1.4. Note that according to Theorem 1.3

$$S_n(1) = \sum_{1 \le i < j \le n} \sum W_{i:n} W_{j:n} \to \frac{1}{2} \int_0^{\tau_H} \int_0^{\tau_H} F(ds) F(dt) = \frac{1}{2} F^2(\tau_H) \ .$$

Therefore we have

$$\lim_{n \to \infty} \frac{S_n(\phi)}{S_n(1)} = F^{-2}(\tau_H) \int_0^{\tau_H} \int_0^{\tau_H} \phi(s,t) F(ds) F(dt) \ .$$

which establishes the SLLN for the normalized version of S_n.

Chapter 2

Notation and assumptions

In this chapter we will state the main definitions and assumptions used throughout this work. We will start by defining the estimator to be considered and introduce all necessary notation for the remaining chapters.

2.1 Definitions and notation

Recall the following definitions for $n \geq 2$

$$W_{i,n}^{se} = \frac{m(Z_{i:n}, \hat{\theta}_n)}{n-i+1} \prod_{j=1}^{i-1} \left(1 - \frac{m(Z_{j:n}, \hat{\theta}_n)}{n-j+1} \right)$$

and

$$S_{2,n}^{se} = \sum\sum_{1 \leq i < j \leq n} \phi(Z_{i:n}, Z_{j:n}) W_{i:n}^{se} W_{j:n}^{se}$$

Furthermore define

$$W_{i:n}(q) = \frac{q(Z_{i:n})}{n-i+1} \prod_{k=1}^{i-1} \left[1 - \frac{q(Z_{k:n})}{n-k+1} \right]$$

and

$$S_n(q) = \sum\sum_{1 \leq i < j \leq n} \phi(Z_{i:n}, Z_{j:n}) W_{i:n}(q) W_{j:n}(q)$$

for some measurable function q s. t. $q(t) \in [0,1]$ for all $t \in \mathbb{R}_+$. Next define

$$\mathcal{F}_n = \sigma\{Z_{1:n}, \dots, Z_{n:n}, Z_{n+1}, Z_{n+2}, \dots\}$$

The following quantities will be needed in section 4.1. Define for $n \geq 2$ and $s < t$

$$\begin{aligned}
B_n(s,q) &:= \prod_{k=1}^{n} \left[1 + \frac{1-q(Z_k)}{n-R_{k,n}}\right]^{\mathbb{1}_{\{Z_k<s\}}} \\
C_n(s,q) &:= \sum_{i=1}^{n+1} \left[\frac{1-q(s)}{n-i+2}\right] \mathbb{1}_{\{Z_{i-1:n}<s\leq Z_{i:n}\}} \\
D_n(s,t,q) &:= \prod_{k=1}^{n} \left[1 + \frac{1-q(Z_k)}{n-R_{k,n}+2}\right]^{2\mathbb{1}_{\{Z_k<s\}}} \prod_{k=1}^{n} \left[1 + \frac{1-q(Z_k)}{n-R_{k,n}+1}\right]^{\mathbb{1}_{\{s<Z_k<t\}}} \\
\Delta_n(s,t,q) &:= \mathbb{E}\left[D_n(s,t,q)\right] \\
\bar{\Delta}_n(s,t,q) &:= \mathbb{E}\left[C_n(s,q)D_n(s,t,q)\right] \ .
\end{aligned}$$

We will write $B_n(s) \equiv B_n(s,q)$, $C_n(s) \equiv C_n(s,q)$, $D_n(s,t) \equiv D_n(s,t,q)$, $\Delta_n(s,t) \equiv \Delta_n(s,t,q)$ and $\bar{\Delta}_n(s,t) \equiv \bar{\Delta}_n(s,t,q)$. Next define

$$\bar{S}_n(q) := \sum\sum_{1\leq i<j\leq n} \phi(Z_{i:n}, Z_{j:n}) \bar{W}_{i:n}(q) \bar{W}_{j:n}(q)$$

where

$$\bar{W}_{i:n}(q) := \prod_{k=1}^{n} \left(1 - \frac{q(Z_{k:n})}{n-k+1}\right) \ .$$

Moreover let

$$\begin{aligned}
S(q) := \frac{1}{2} \int_0^\infty \int_0^\infty \phi(s,t) q(s) q(t) \exp\left(\int_0^s \frac{1-q(x)}{1-H(x)} H(dx)\right) \\
\times \exp\left(\int_0^t \frac{1-q(x)}{1-H(x)} H(dx)\right) H(ds) H(dt)
\end{aligned}$$

and

$$\bar{S}(q) := \frac{1}{2}\int_0^\infty \int_0^\infty \phi(s,t)\exp\left(\int_0^s \frac{1-q(x)}{1-H(x)}H(dx)\right) \times \exp\left(\int_0^t \frac{1-q(x)}{1-H(x)}H(dx)\right) H(ds)H(dt)\ .$$

We will write $S_n \equiv S_n(q)$, $W_{i,n} \equiv W_{i,n}(q)$, $S \equiv S(q)$ and $\bar{S} \equiv \bar{S}(q)$ throughout this thesis.

2.2 Assumptions

The following assumptions will be needed throughout this work, in order to prove the SLLN for S_n.

(A1) The kernel $\phi : \mathbb{R}^2 \longrightarrow \mathbb{R}$ is measurable, non-negative and symmetric in its arguments. In effect $\phi(s,t) = \phi(t,s)$ for all $s,t \in \mathbb{R}_+$.

(A2) H is continuous and concentrated on the non-negative real line.

(A3) The following statement holds true

$$\int_0^{\tau_H}\int_0^{\tau_H} \frac{\phi(s,t)}{m(s,\theta_0)m(t,\theta_0)(1-H(s))^\epsilon(1-H(t))^\epsilon}F(dt)F(ds) < \infty$$

for some $0 < \epsilon \leq 1$.

(A4) $m(z,\theta_0)$ is increasing in z.

We will need the following assumptions about the Censoring Model m and the Maximum Likelihood estimate $\hat{\theta}_n$:

(M1) $\hat{\theta}_n$ is measurable and tends to θ_0

(M2) For any $\epsilon > 0$ there exists a neighborhood $V(\epsilon, \theta_0) \subset \Theta$ of θ_0 s. t. for all $\theta \in V(\epsilon, \theta_0)$

$$\sup_{x \geq 0} |m(x, \theta) - m(x, \theta_0)| < \epsilon$$

Chapter 3

Existence of the limit

Within this chapter we will establish basic properties of $\mathbb{E}[S_n|\mathcal{F}_{n+1}]$. In Section 3.1 a representation is derived for $\mathbb{E}[S_n|\mathcal{F}_{n+1}]$, which is similar to the result established in Bose and Sen (1999), Lemma 1. Later on in this section we will derive properties of the process above based on this representation. In Stute and Wang (1993) the proof of existence of the limit of the considered estimator was based on a reverse supermartingale argument. Later in Dikta (2000) and in Bose and Sen (1999) the same type of argument was used for the estimators they considered. We will not be able to establish the reverse supermartingale property for $S^{se}_{2,n}$ in general. But we will be able to state a condition on q, s. t. $S_n(q)$ is indeed a supermartingale. This will be discussed in more detail within Section 3.2. In Section 3.3 we will show how this implies the almost sure existence by the same argument as in Stute and Wang (1993).

3.1 Basic results about $\mathbb{E}[S_n|\mathcal{F}_{n+1}]$

We will first derive an explicit representation for $\mathbb{E}[S_n|\mathcal{F}_{n+1}]$, which is similar to the one established in the proof of Bose and Sen (1999), Lemma 1.

Lemma 3.1. *Define for* $1 \le i < j \le n$

$$Q_{ij}^{n+1} = \begin{cases} Q_i^{n+1} & j \le n \\ Q_i^{n+1} - \frac{(n+1)\pi_i\pi_n(1-q(Z_{n:n+1}))}{(n-i+1)(2-q(Z_{n:n+1}))} & j = n+1 \end{cases}$$

where

$$Q_i^{n+1} = (n+1)\left\{\sum_{r=1}^{i-1}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]^2 + \frac{\pi_i\pi_{i+1}}{n-i+1}\right\} \tag{3.1}$$

and

$$\pi_i = \prod_{k=1}^{i-1}\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\ .$$

Then we have

$$\mathbb{E}[S_n|\mathcal{F}_{n+1}] = \sum\sum_{1\le i<j\le n+1}\phi(Z_{i:n+1}, Z_{j:n+1})W_{i,n+1}W_{j,n+1}Q_{ij}^{n+1}\ .$$

Proof. We will need the following result for the proof of lemma 3.1. Let

$$A_i = \pi_i + \sum_{r=1}^{i-1}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]$$

for $1 \le i \le n$ with π_i as defined above. Note that $\pi_1 = 1$, since the product is empty and hence taken as 1. Therefore we have $A_1 = \pi_1 = 1$. Now for any $1 \le i \le n-1$

$$\begin{aligned}
A_{i+1} &= \pi_{i+1} + \sum_{r=1}^{i}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right] \\
&= \pi_i\left[\frac{n-i+1-q(Z_{i:n+1})}{n-i+2-q(Z_{i:n+1})}\right] + \sum_{r=1}^{i-1}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right] + \left[\frac{\pi_i}{n-i+2-q(Z_{i:n+1})}\right] \\
&= \pi_i + \sum_{r=1}^{i-1}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right] \\
&= A_i\ .
\end{aligned}$$

And therefore

$$1 = A_1 = A_2 = \cdots = A_{n-1} = A_n\ . \tag{3.2}$$

Now let's establish lemma 3.1. Let F_n^q denote the measure that assigns mass to

$Z_{1:n}, \ldots, Z_{n:n}$, then

$$\begin{aligned}
\mathbb{E}[S_n|\mathcal{F}_{n+1}] &= \mathbb{E}[\sum\sum_{1\le i<j\le n} \phi(Z_{i:n}, Z_{j:n}) W_{i,n} W_{j,n}|\mathcal{F}_{n+1}] \\
&= \mathbb{E}[\sum\sum_{1\le i<j\le n+1} \phi(Z_{i:n+1}, Z_{j:n+1}) F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\}|\mathcal{F}_{n+1}] \\
&= \sum\sum_{1\le i<j\le n+1} \phi(Z_{i:n+1}, Z_{j:n+1}) \mathbb{E}[F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\}|\mathcal{F}_{n+1}] \ .
\end{aligned}$$

Consider for $1 \le i < j \le n$

$$\begin{aligned}
&\mathbb{E}[F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\}|\mathcal{F}_{n+1}] \\
&= \mathbb{E}\left[\sum_{r=1}^{n+1} F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\} I_{\{Z_{n+1}=Z_{r:n+1}\}}|\mathcal{F}_{n+1}\right] \ .
\end{aligned}$$

Define the set $A_{rn} := \{Z_{n+1} = Z_{r:n+1}\}$. Note that on A_{rn} we have for $1 \le l \le n+1$

$$Z_{l:n+1} = \begin{cases} Z_{l:n} & l < r \\ Z_{l-1:n} & l > r \end{cases} \tag{3.3}$$

and therefore

$$F_n^q\{Z_{l:n+1}\} = \begin{cases} W_{l:n} & l < r \\ 0 & l = r \\ W_{l-1:n} & l > r \end{cases} \ . \tag{3.4}$$

Now we have

$$\begin{aligned}
&\sum_{r=1}^{n+1} F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\} I_{\{Z_{n+1}=Z_{r:n+1}\}} \\
&= \sum_{r=1}^{n+1} F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\} I_{A_{rn}} \\
&= \sum_{r=1}^{i-1} W_{i-1,n} W_{j-1,n} I_{A_{rn}} + \sum_{r=i+1}^{j-1} W_{i,n} W_{j-1,n} I_{A_{rn}} + \sum_{r=j+1}^{n+1} W_{i,n} W_{j,n} I_{A_{rn}}
\end{aligned}$$

$$=: T_1 + T_2 + T_3 \ . \tag{3.5}$$

Let's now consider each of the sums T_1, T_2, and T_3 in the above equation individually. First consider T_1. We have

$$\begin{aligned}
T_1 &= \sum_{r=1}^{i-1} \frac{q(Z_{i-1:n})}{n-i+2} \prod_{k=1}^{i-2} \left[1 - \frac{q(Z_{k:n})}{n-k+1}\right] \\
&\quad \times \frac{q(Z_{j-1:n})}{n-j+2} \prod_{k=1}^{j-2} \left[1 - \frac{q(Z_{k:n})}{n-k+1}\right] I_{A_{rn}} \\
&= \sum_{r=1}^{i-1} \frac{q(Z_{i:n+1})}{n-i+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+1}\right] \prod_{k=r}^{i-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] \\
&\quad \times \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+1}\right] \prod_{k=r}^{j-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}}
\end{aligned}$$

using (3.3). We will now continue to find an expression for T_1 in terms of $W_{i,n+1}$ and $W_{j,n+1}$. We have

$$\begin{aligned}
T_1 &= \sum_{r=1}^{i-1} \frac{q(Z_{i:n+1})}{n-i+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+1}\right] \prod_{k=r}^{i-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] \\
&\quad \times \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+1}\right] \prod_{k=r}^{j-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}} \\
&= \sum_{r=1}^{i-1} \frac{q(Z_{i:n+1})}{n-i+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r}^{i-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] \\
&\quad \times \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r}^{j-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}} \\
&\quad \times \left[\frac{\prod_{k=1}^{r-1}\left[1 - \frac{q(Z_{k:n+1})}{n-k+1}\right]}{\prod_{k=1}^{r-1}\left[1 - \frac{q(Z_{k:n+1})}{n-k+2}\right]}\right]^2 \\
&= \sum_{r=1}^{i-1} \frac{q(Z_{i:n+1})}{n-i+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r}^{i-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] \\
&\quad \times \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r}^{j-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}}
\end{aligned}$$

$$\times \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right]^2 \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right]^2 .$$

Now using index transformation on the products $\prod_{k=r}^{i-2}[\ldots]$ and $\prod_{k=r}^{j-2}[\ldots]$ yields

$$\begin{aligned}
T_1 &= \sum_{r=1}^{i-1} \frac{q(Z_{i:n+1})}{n-i+2} \prod_{k=1}^{r-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r+1}^{i-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \\
&\quad \times \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r+1}^{j-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] I_{A_{rn}} \\
&\quad \times \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right]^2 \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right]^2 \\
&= \sum_{r=1}^{i-1} \frac{q(Z_{i:n+1})}{n-i+2} \prod_{k=1}^{i-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \left[1-\frac{q(Z_{r:n+1})}{n-r+2}\right]^{-1} \\
&\quad \times \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{j-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \left[1-\frac{q(Z_{r:n+1})}{n-r+2}\right]^{-1} I_{A_{rn}} \\
&\quad \times \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right]^2 \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right]^2 \\
&= W_{i,n+1} W_{j,n+1} \sum_{r=1}^{i-1} \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right]^2 \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right]^2 \\
&\quad \times \left[\frac{n-r+2}{n-r+2-q(Z_{r:n+1})}\right]^2 I_{A_{rn}} .
\end{aligned}$$

Note that

$$\begin{aligned}
\prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right] &= \frac{n+1}{n} \cdot \frac{n}{n-1} \cdots \frac{n-r+4}{n-r+3} \cdot \frac{n-r+3}{n-r+2} \\
&= \frac{n+1}{n-r+2} .
\end{aligned} \tag{3.6}$$

and recall the following definition

$$\pi_r = \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] .$$

Now we finally get

$$
\begin{aligned}
T_1 = W_{i,n+1}W_{j,n+1} \sum_{r=1}^{i-1} \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right]^2 \\
\times \left[\frac{n+1}{n-r+2}\right]^2 \left[\frac{n-r+2}{n-r+2-q(Z_{r:n+1})}\right]^2 I_{A_{rn}} \\
= W_{i,n+1}W_{j,n+1} \sum_{r=1}^{i-1} \pi_r^2 \left[\frac{n+1}{n-r+2-q(Z_{r:n+1})}\right]^2 I_{A_{rn}} \ .
\end{aligned}
$$

Now let's consider T_2. We will, again, firstly express T_2 completely in terms of the ordered Z values w. r. t. order $n+1$ using (3.3). Consider

$$
\begin{aligned}
T_2 = \sum_{r=i+1}^{j-1} \frac{q(Z_{i:n})}{n-i+1} \prod_{k=1}^{i-1} \left[1 - \frac{q(Z_{k:n})}{n-k+1}\right] \\
\times \frac{q(Z_{j-1:n})}{n-j+2} \prod_{k=1}^{j-2} \left[1 - \frac{q(Z_{k:n})}{n-k+1}\right] I_{A_{rn}} \\
= \sum_{r=i+1}^{j-1} \frac{q(Z_{i:n+1})}{n-i+1} \prod_{k=1}^{i-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+1}\right] \\
\times \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+1}\right] \prod_{k=r}^{j-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}} \ .
\end{aligned}
$$

Now let's find a representation of T_2 which relies on $W_{i,n+1}$ and $W_{j,n+1}$ only. Consider

$$
\begin{aligned}
T_2 = \sum_{r=i+1}^{j-1} \left[\frac{n-i+2}{n-i+1}\right] \left[\frac{q(Z_{i:n+1})}{n-i+2}\right] \prod_{k=1}^{i-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+2}\right] \\
\times \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r}^{j-2} \left[1 - \frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}} \\
\times \prod_{k=1}^{i-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] \prod_{k=1}^{i-1} \left[\frac{n-k+2}{n-k+1}\right] \\
\times \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right] \\
= \left[\frac{n-i+2}{n-i+1}\right] \left[\frac{q(Z_{i:n+1})}{n-i+2}\right] \prod_{k=1}^{i-1} \left[1 - \frac{q(Z_{k:n+1})}{n-k+2}\right]
\end{aligned}
$$

$$\times \prod_{k=1}^{i-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] \prod_{k=1}^{i-1} \left[\frac{n-k+2}{n-k+1}\right]$$
$$\times \sum_{r=i+1}^{j-1} \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r}^{j-2} \left[1-\frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}}$$
$$\times \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right] .$$

Now using (3.6) on $\prod_{k=1}^{i-1}[\ldots]$ yields

$$\begin{aligned}
T_2 = &\left[\frac{n+1}{n-i+1}\right] \left[\frac{q(Z_{i:n+1})}{n-i+2}\right] \prod_{k=1}^{i-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \\
&\times \prod_{k=1}^{i-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] \\
&\times \sum_{r=i+1}^{j-1} \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r}^{j-2} \left[1-\frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}} \\
&\times \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right] \\
= &\left[\frac{n+1}{n-i+1}\right] W_{i,n+1}\pi_i \\
&\times \sum_{r=i+1}^{j-1} \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r}^{j-2} \left[1-\frac{q(Z_{k+1:n+1})}{n-k+1}\right] I_{A_{rn}} \\
&\times \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right] .
\end{aligned}$$

Again doing an index transformation on $\prod_{k=r}^{j-2}[\ldots]$ yields

$$\begin{aligned}
= &\left[\frac{n+1}{n-i+1}\right] W_{i,n+1}\pi_i \\
&\times \sum_{r=i+1}^{j-1} \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{r-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \prod_{k=r+1}^{j-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] I_{A_{rn}} \\
&\times \prod_{k=1}^{r-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right] \prod_{k=1}^{r-1} \left[\frac{n-k+2}{n-k+1}\right] I_{A_{rn}} \\
= &\, W_{i,n+1}\pi_i \frac{n+1}{n-i+1} \sum_{r=i+1}^{j-1} \frac{q(Z_{j:n+1})}{n-j+2} \prod_{k=1}^{j-1} \left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right] \left[1-\frac{q(Z_{r:n+1})}{n-r+2}\right]^{-1}
\end{aligned}$$

$$\times \prod_{k=1}^{r-1}\left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right]\prod_{k=1}^{r-1}\left[\frac{n-k+2}{n-k+1}\right] I_{A_{rn}}$$

$$= W_{i,n+1}W_{j,n+1}\pi_i\frac{n+1}{n-i+1}$$

$$\times \sum_{r=i+1}^{j-1}\prod_{k=1}^{r-1}\left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right]\prod_{k=1}^{r-1}\left[\frac{n-k+2}{n-k+1}\right]$$

$$\times \frac{n-r+2}{n-r+2-q(Z_{r:n+1})} I_{A_{rn}} \ .$$

Now applying (3.6) to the latter product yields

$$T_2 = W_{i,n+1}W_{j,n+1}\pi_i\frac{n+1}{n-i+1}\sum_{r=i+1}^{j-1}\pi_r\frac{n+1}{n-r+2-q(Z_{r:n+1})} I_{A_{rn}} \ .$$

We will now proceed similarly for T_3. Consider

$$T_3 = \sum_{r=j+1}^{n+1} W_{i,n}W_{j,n}\mathbb{1}_{\{A_{rn}\}} \ .$$

Note that for $j = n+1$ the sum above is empty and hence zero. Now consider for $j \leq n$

$$T_3 = \sum_{r=j+1}^{n+1}\frac{q(Z_{i:n})}{n-i+1}\prod_{k=1}^{i-1}\left[1-\frac{q(Z_{k:n})}{n-k+1}\right]$$

$$\times \frac{q(Z_{j:n})}{n-j+1}\prod_{k=1}^{j-1}\left[1-\frac{q(Z_{k:n})}{n-k+1}\right]\mathbb{1}_{\{A_{rn}\}}$$

$$= \sum_{r=j+1}^{n+1}\frac{q(Z_{i:n+1})}{n-i+1}\prod_{k=1}^{i-1}\left[1-\frac{q(Z_{k:n+1})}{n-k+1}\right]$$

$$\times \frac{q(Z_{j:n+1})}{n-j+1}\prod_{k=1}^{j-1}\left[1-\frac{q(Z_{k:n+1})}{n-k+1}\right]\mathbb{1}_{\{A_{rn}\}}$$

$$= \sum_{r=j+1}^{n+1}\frac{n-i+2}{n-i+1}\frac{q(Z_{i:n+1})}{n-i+2}\prod_{k=1}^{i-1}\left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right]$$

$$\times \frac{n-j+2}{n-j+1}\frac{q(Z_{j:n+1})}{n-j+2}\prod_{k=1}^{j-1}\left[1-\frac{q(Z_{k:n+1})}{n-k+2}\right]$$

$$
\begin{aligned}
&\times \prod_{k=1}^{i-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})} \right] \prod_{k=1}^{i-1} \left[\frac{n-k+2}{n-k+1} \right] \\
&\times \prod_{k=1}^{j-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})} \right] \prod_{k=1}^{j-1} \left[\frac{n-k+2}{n-k+1} \right] \mathbb{1}_{\{A_{rn}\}} \\
= &\sum_{r=j+1}^{n+1} \frac{n-i+2}{n-i+1} \frac{n-j+2}{n-j+1} \pi_i \pi_j W_{i,n+1} W_{j,n+1} \\
&\times \prod_{k=1}^{i-1} \left[\frac{n-k+2}{n-k+1} \right] \prod_{k=1}^{j-1} \left[\frac{n-k+2}{n-k+1} \right] \mathbb{1}_{\{A_{rn}\}} \,.
\end{aligned}
$$

Again, by (3.6), we have

$$
T_3 = \sum_{r=j+1}^{n+1} \frac{(n+1)^2 \pi_i \pi_j}{(n-i+1)(n-j+1)} W_{i,n+1} W_{j,n+1} \mathbb{1}_{\{A_{rn}\}} \,.
$$

Therefore

$$
T_3 = \begin{cases} W_{i,n+1} W_{j,n+1} \pi_i \pi_j \left[\frac{(n+1)^2}{(n-i+1)(n-j+1)} \right] \sum\limits_{r=j+1}^{n+1} \mathbb{1}_{\{A_{rn}\}} & j \le n \\ 0 & j = n+1 \end{cases}
$$

for $1 \le i < j \le n$. Now using these expressions for T_1, T_2 and T_3 in equation (3.5) together with the fact that

$$
\mathbb{E}[I_{A_{rn}} | \mathcal{F}_{n+1}] = \frac{1}{n+1}
$$

yields

$$
\begin{aligned}
&\mathbb{E}[F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\} | \mathcal{F}_{n+1}] \\
&= \mathbb{E}[T_1 + T_2 + T_3 | \mathcal{F}_{n+1}] \\
&= W_{i,n+1} W_{j,n+1} \times \left\{ \sum_{r=1}^{i-1} \pi_r^2 \left[\frac{n+1}{n-r+2-q(Z_{r:n+1})} \right]^2 \mathbb{E}[I_{A_{rn}} | \mathcal{F}_{n+1}] \right.
\end{aligned}
$$

$$+ \sum_{r=i+1}^{j-1} \pi_i \pi_r \left[\frac{n+1}{n-i+1}\right] \left[\frac{n+1}{n-r+2-q(Z_{r:n+1})}\right] \mathbb{E}[I_{A_{rn}} | \mathcal{F}_{n+1}]$$

$$\left. + \pi_i \pi_j \frac{(n+1)^2}{(n-i+1)(n-j+1)} [1 - I_{\{j=n+1\}}] \sum_{i=j+1}^{n+1} \mathbb{E}[I_{A_{rn}} | \mathcal{F}_{n+1}] \right\}$$

$$= W_{i,n+1} W_{j,n+1} \left[\frac{1}{n+1}\right] \times \left\{ \sum_{r=1}^{i-1} \pi_r^2 \left[\frac{n+1}{n-r+2-q(Z_{r:n+1})}\right]^2 \right.$$

$$+ \sum_{r=i+1}^{j-1} \pi_i \pi_r \left[\frac{n+1}{n-i+1}\right] \left[\frac{n+1}{n-r+2-q(Z_{r:n+1})}\right]$$

$$\left. + \pi_i \pi_j \frac{(n+1)^2}{n-i+1} [1 - I_{\{j=n+1\}}] \right\} .$$

Next consider that we have

$$\mathbb{E}[F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\} | \mathcal{F}_{n+1}]$$

$$= W_{i,n+1} W_{j,n+1} (n+1) \left\{ \sum_{r=1}^{i-1} \left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]^2 \right.$$

$$\left. + \frac{\pi_i}{n-i+1} \left[\sum_{r=i+1}^{j-1} \left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right] + \pi_j \right] \right\} .$$

for $1 \leq i < j \leq n$. Now applying (3.2) yields

$$\mathbb{E}[F_n^q\{Z_{i:n+1}\} F_n^q\{Z_{j:n+1}\} | \mathcal{F}_{n+1}]$$

$$= W_{i,n+1} W_{j,n+1} (n+1) \left\{ \sum_{r=1}^{i-1} \left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]^2 \right.$$

$$\left. + \frac{\pi_i}{n-i+1} (A_j - A_{i+1} + \pi_{i+1}) \right\}$$

$$= W_{i,n+1} W_{j,n+1} (n+1) \left\{ \sum_{r=1}^{i-1} \left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]^2 \right.$$

$$\left. + \frac{\pi_i \pi_{i+1}}{n-i+1} \right\}$$

$$= W_{i,n+1} W_{j,n+1} Q_i^{n+1} .$$

It remains to consider the case $j = n+1$. We have

$$
\begin{aligned}
&\mathbb{E}[F_n^q\{Z_{i:n+1}\}F_n^q\{Z_{j:n+1}\}|\mathcal{F}_{n+1}] \\
&= W_{i,n+1}W_{n+1:n+1}(n+1)\left\{\sum_{r=1}^{i-1}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]^2\right. \\
&\qquad \left. + \frac{\pi_i}{n-i+1}\sum_{r=i+1}^{n}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]\right\} \\
&= W_{i,n+1}W_{n+1:n+1}(n+1)\left\{\sum_{r=1}^{i-1}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]^2\right. \\
&\qquad \left. + \frac{\pi_i}{n-i+1}\left[\sum_{r=1}^{n}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right] - \sum_{r=1}^{i}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]\right]\right\} \\
&= W_{i,n+1}W_{n+1:n+1}(n+1)\left\{\frac{Q_i^{n+1}}{n+1} - \frac{\pi_i\pi_{i+1}}{n-i+1}\right. \\
&\qquad \left. + \frac{\pi_i}{n-i+1}\left[\sum_{r=1}^{n}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right] - \sum_{r=1}^{i}\left[\frac{\pi_r}{n-r+2-q(Z_{r:n+1})}\right]\right]\right\} .
\end{aligned}
$$

Now using (3.2) again yields

$$
\begin{aligned}
&\mathbb{E}[F_n^q\{Z_{i:n+1}\}F_n^q\{Z_{j:n+1}\}|\mathcal{F}_{n+1}] \\
&= W_{i,n+1}W_{n+1:n+1}(n+1)\left\{\frac{Q_i^{n+1}}{n+1} - \frac{\pi_i\pi_{i+1}}{n-i+1}\right. \\
&\qquad \left. +\frac{\pi_i}{n-i+1}\left[A_{n+1} - \pi_{n+1} - (A_{i+1} - \pi_{i+1})\right]\right\} \\
&= W_{i,n+1}W_{n+1:n+1}(n+1)\left\{\frac{Q_i^{n+1}}{n+1} - \frac{\pi_i\pi_{i+1}}{n-i+1}\right. \\
&\qquad \left. +\frac{\pi_i}{n-i+1}\left[\pi_{i+1} - \pi_{n+1}\right]\right\} .
\end{aligned}
$$

Note that for $1 \le i < n$ we have

$$
\pi_{i+1} = \frac{\pi_i(1-q(Z_{i:n+1}))}{2-q(Z_{i:n+1})} .
$$

Thus we obtain

$$
\begin{aligned}
&\mathbb{E}[F_n^q\{Z_{i:n+1}\}F_n^q\{Z_{j:n+1}\}|\mathcal{F}_{n+1}] \\
&= W_{i,n+1}W_{n+1:n+1}(n+1)\left\{\frac{Q_i^{n+1}}{n+1} - \frac{\pi_i\pi_{i+1}}{n-i+1}\right. \\
&\qquad\qquad \left. + \frac{\pi_i}{n-i+1}\left[\pi_{i+1} - \frac{\pi_n(1-q(Z_{n:n+1}))}{2-q(z_{n:n+1})}\right]\right\} \\
&= W_{i,n+1}W_{n+1:n+1}(n+1)\left\{\frac{Q_i^{n+1}}{n+1} - \frac{\pi_i\pi_n(1-q(Z_{n:n+1}))}{(n-i+1)(2-q(Z_{n:n+1}))}\right\} \\
&= W_{i,n+1}W_{n+1:n+1}\left\{Q_i^{n+1} - \frac{\pi_i\pi_n(n+1)(1-q(Z_{n:n+1}))}{(n-i+1)(2-q(Z_{n:n+1}))}\right\} \ .
\end{aligned}
$$

$\square$

The following lemma contains a result on the increases of Q_i^{n+1} w. r. t. i. It is especially useful, since we can express Q_i^{n+1}, since

$$
Q_i^{n+1} = Q_1^{n+1} + \sum_{k=1}^{n} Q_{k+1}^{n+1} - Q_k^{n+1} \ ,
$$

which will be used in Lemma 4.12.

Lemma 3.2. *Let Q_i^{n+1} be defined as in Lemma 3.1 for $1 \le i \le n$. Moreover define*

$$
\tilde{\pi}_i := \prod_{k=1}^{i-1}\left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})}\right]\prod_{k=1}^{i-1}\left[\frac{n-k+2}{n-k+1}\right] \ .
$$

Then we have

$$
\begin{aligned}
Q_{i+1}^{n+1} - Q_i^{n+1} &= \frac{(q_i - q_{i+1})(n-i)(n-i+1) - q_{i+1}(1-q_i)(n-i+1-q_i)}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})} \\
&\quad \times \frac{\tilde{\pi}_i(n-i+2)^2}{n+1} \ .
\end{aligned}
$$

Proof. For the sake of simplicity we will write $q_i \equiv q(Z_{i:n+1})$ during this proof. From equation (3.1) we get

$$
\begin{aligned}
\frac{Q_{i+1}^{n+1}-Q_i^{n+1}}{n+1} &= \left\{\sum_{r=1}^{i}\left[\frac{\pi_r}{n-r+2-q_r}\right]^2+\frac{\pi_{i+1}\pi_{i+2}}{n-i}\right\} \\
&\quad -\left\{\sum_{r=1}^{i-1}\left[\frac{\pi_r}{n-r+2-q_r}\right]^2+\frac{\pi_i\pi_{i+1}}{n-i+1}\right\} \\
&= \frac{\pi_i^2}{(n-i+2-q_i)^2}+\frac{\pi_{i+1}\pi_{i+2}}{n-i}-\frac{\pi_i\pi_{i+1}}{n-i+1} \\
&= \frac{\pi_i^2}{(n-i+2-q_i)^2}+\frac{\pi_i^2(n-i+1-q_i)^2(n-i-q_{i+1})}{(n-i)(n-i+2-q_i)^2(n-i+1-q_{i+1})} \\
&\quad -\frac{\pi_i^2(n-i+1-q_i)}{(n-i+1)(n-i+2-q_i)} \\
&= \pi_i^2\left\{\frac{1}{(n-i+2-q_i)^2}+\frac{(n-i+1-q_i)^2(n-i-q_{i+1})}{(n-i)(n-i+2-q_i)^2(n-i+1-q_{i+1})}\right. \\
&\qquad \left.-\frac{n-i+1-q_i}{(n-i+1)(n-i+2-q_i)}\right\} \\
&=: \pi_i^2\left\{a(n,i)+b(n,i)-c(n,i)\right\}\ .
\end{aligned} \tag{3.7}
$$

Now consider

$$
\begin{aligned}
&b(n,i)-c(n,i) \\
&= (n-i+1-q_i)\left[\frac{(n-i+1-q_i)(n-i-q_{i+1})}{(n-i)(n-i+2-q_i)^2(n-i+1-q_{i+1})}\right. \\
&\qquad\qquad \left.-\frac{1}{(n-i+1)(n-i+2-q_i)}\right] \\
&= (n-i+1-q_i)\left[\frac{(n-i+1-q_i)(n-i-q_{i+1})(n-i+1)}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})}\right. \\
&\qquad\qquad \left.-\frac{(n-i+2-q_i)(n-i+1-q_{i+1})(n-i)}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})}\right]\ .
\end{aligned} \tag{3.8}
$$

Next we will simplify the difference of the numerators above. We have

$$
\begin{aligned}
&(n-i+1-q_i)(n-i-q_{i+1})(n-i+1) \\
&-(n-i+2-q_i)(n-i+1-q_{i+1})(n-i) \\
&= (n-i+1-q_i)(n-i)(n-i+1)-q_{i+1}(n-i+1-q_i)(n-i+1)
\end{aligned}
$$

$$
\begin{aligned}
&- (n-i+2-q_i)(n-i+1-q_{i+1})(n-i)\\
&= (n-i+1-q_i)(n-i)(n-i+1) - q_{i+1}(n-i+1-q_i)(n-i+1)\\
&- (n-i+1-q_i)(n-i+1-q_{i+1})(n-i) - (n-i+1-q_{i+1})(n-i)\\
&= (n-i+1-q_i)(n-i)(n-i+1) - q_{i+1}(n-i+1-q_i)(n-i+1)\\
&- (n-i+1-q_i)(n-i+1)(n-i) + q_{i+1}(n-i+1-q_i)(n-i)\\
&- (n-i+1-q_{i+1})(n-i)\\
&= -q_{i+1}(n-i+1-q_i) - (n-i+1-q_{i+1})(n-i)\ .
\end{aligned}
$$

Hence we get, according to (3.8)

$$
\begin{aligned}
&b(n,i) - c(n,i)\\
&= -(n-i+1-q_i)\left[\frac{q_{i+1}(n-i+1-q_i) + (n-i+1-q_{i+1})(n-i)}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})}\right]\ .
\end{aligned}
$$

Therefore we have

$$
\begin{aligned}
&a(n,i) + b(n,i) - c(n,i)\\
&= \frac{1}{(n-i+2-q_i)^2}\\
&\quad - \frac{q_{i+1}(n-i+1-q_i)^2 + (n-i+1-q_i)(n-i+1-q_{i+1})(n-i)}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})}\\
&= \frac{(n-i)(n-i+1)(n-i+1-q_{i+1})}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})}\\
&\quad - \frac{q_{i+1}(n-i+1-q_i)^2 + (n-i+1-q_i)(n-i+1-q_{i+1})(n-i)}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})}\ .
\end{aligned}
$$

Consider again the numerator of the latter expression. We have

$$
\begin{aligned}
&= (n-i)(n-i+1)(n-i+1-q_{i+1}) - q_{i+1}(n-i+1-q_i)^2\\
&- (n-i)(n-i+1-q_i)(n-i+1-q_{i+1})\\
&= q_i(n-i)(n-i+1-q_{i+1}) - q_{i+1}(n-i+1-q_i)^2
\end{aligned}
$$

$$
\begin{aligned}
&= q_i(n-i)^2 + q_i(1-q_{i+1})(n-i) - q_{i+1}(n-i)^2 \\
&\quad - 2q_{i+1}(1-q_i)(n-i) - q_{i+1}(1-q_i)^2 \\
&= (q_i - q_{i+1})(n-i)^2 + q_i(n-i) - q_i q_{i+1}(n-i) \\
&\quad - 2q_{i+1}(n-i) + 2q_i q_{i+1}(n-i) - q_{i+1}(1-q_i)^2 \\
&= (q_i - q_{i+1})(n-i)^2 + (q_i + q_i q_{i+1} - 2q_{i+1})(n-i) - q_{i+1}(1-q_i)^2 \ .
\end{aligned}
$$

Thus we get

$$
\begin{aligned}
&a(n,i) + b(n,i) - c(n,i) \\
&= \frac{(q_i - q_{i+1})(n-i)^2 + (q_i + q_i q_{i+1} - 2q_{i+1})(n-i) - q_{i+1}(1-q_i)^2}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})} \\
&= \frac{(q_i - q_{i+1})(n-i)^2 + [(q_i - q_{i+1}) - q_{i+1}(1-q_i))(n-i) - q_{i+1}(1-q_i)^2}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})} \\
&= \frac{(q_i - q_{i+1})(n-i)(n-i+1) - q_{i+1}(1-q_i)(n-i+1-q_i)}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})} \ . \qquad (3.9)
\end{aligned}
$$

Finally note that

$$
\begin{aligned}
\tilde{\pi}_i &= \frac{n+1}{n-i+2} \prod_{k=1}^{i-1} \left[\frac{n-k+1-q(Z_{k:n+1})}{n-k+2-q(Z_{k:n+1})} \right] \\
&= \pi_i \cdot \frac{n+1}{n-i+2} \qquad (3.10)
\end{aligned}
$$

with π_i as defined in Lemma 3.1. Now the statement of the lemma follows directly by combining (3.7), (3.9) and (3.10) □

3.2 S_n is not a reverse supermartingale in general

As discussed in Chapter 1, the Strong Law of Large Numbers for Kaplan-Meier U-Statistics of degree 2 was established by Bose and Sen (1999). Recall the definition of the estimator they considered:

$$S_n^{km} = \sum\sum_{1\le i<j\le n} \phi(Z_{i:n}, Z_{j:n}) W_{i:n}^{km} W_{j:n}^{km}$$

with

$$W_{i:n}^{km} = \frac{\delta_{[i:n]}}{n-i+1} \prod_{k=1}^{i-1} \left[1 - \frac{\delta_{[k:n]}}{n-k+1}\right] .$$

The proof of existence of the limit $S = \lim_{n\to\infty} S_n^{km}$ was here essentially based upon a supermartingale argument together with Neveu (1975), proposition V-3-11. In Lemma 1 of Bose and Sen (1999) a representation for $\mathbb{E}[S_n^{km}|\mathcal{F}_{n+1}]$ was derived, which is similar to our lemma 3.1. It was shown that for $1 \le i < j \le n$

$$\mathbb{E}[S_n^{km}|\mathcal{F}_{n+1}] = \sum\sum_{1\le i<j\le n+1} \phi(Z_{i:n+1}, Z_{j:n+1}) W_{i:n+1}^{km} W_{j:n+1}^{km} Q_{ij}^{km}$$

where

$$Q_{ij}^{km} = \begin{cases} Q_i^{km} & \text{if } j \le n \\ Q_i^{km} - \pi_i \pi_n (1 - \delta_{[n:n+1]}) \frac{n-i+2}{(n+1)(n-i+1)} & \text{if } j = n+1 \end{cases}$$

and

$$Q_i^{km} = \frac{1}{n+1} \left\{ \sum_{r=1}^{i-1} \pi_r^2 \left[\frac{n-r+2}{n-r+1}\right]^{2\delta_{[r:n+1]}} + \pi_i^2 (n-i+2) \left[\frac{(n-i)(n-i+2)}{(n-i+1)^2}\right]^{\delta_{[i:n+1]}} \right\} .$$

Then Bose and Sen (1999) show that $Q_{ij}^{km} \le 1$ for $1 \le i < j \le n$, in order to establish the reverse time supermartingale property for $(S_n^{km}, \mathcal{F}_n)$. However their prove relies on the fact that

$$W_{i:n}^{km} = \frac{\delta_{[i:n]}}{n-i+1} \prod_{k=1}^{i-1} \left[1 - \frac{\delta_{[k:n]}}{n-k+1}\right]$$

$$= \frac{\delta_{[i:n]}}{n-i+1} \prod_{k=1}^{i-1} \left[1 - \frac{1}{n-k+1}\right]^{\delta_{[k:n]}} .$$

But the corresponding statement is not true for $W_{i:n}$, since we have in general that

$$\begin{aligned} W_{i:n} &= \frac{q(Z_{i:n})}{n-i+1} \prod_{k=1}^{i-1} \left[1 - \frac{q(Z_{k:n})}{n-k+1}\right] \\ &\neq \frac{q(Z_{i:n})}{n-i+1} \prod_{k=1}^{i-1} \left[1 - \frac{1}{n-k+1}\right]^{q(Z_{k:n})} . \end{aligned}$$

In Dikta (2000), the following estimator was considered

$$S_n^{se}(q) = \sum_{i=1}^{n} \phi(Z_{i:n}) W_{i:n}^{se} .$$

The proof of existence of the limit $S^{se} = \lim_{n\to\infty} S_n^{se}$ shows a similar structure, as the one in Bose and Sen (1999). In Lemma 2.1 of Dikta (2000), it was shown that $\mathbb{E}[\mu_n\{Z_{1:n+1}\}|\mathcal{F}_{n+1}] = W_{1:n}^{se}$ and for $2 \leq i \leq n$

$$\mathbb{E}[\mu_n\{Z_{i:n+1}\}|\mathcal{F}_{n+1}] = W_{i:n}^{se} Q_i^{se} ,$$

where μ_n is the measure assigning mass $W_{i:n}$ to $Z_{i:n}$ and

$$Q_i^{se} = \pi_i + \sum_{k=1}^{i-1} \frac{\pi_k}{n-k+2-q(Z_{k:n+2})} .$$

Here π_i is defined as in Lemma 3.1. Furthermore it was shown that $Q_i^{se} = Q_{i+1}^{se} = 1$ for all $2 \leq i \leq n$, which, among other arguments, implies the reverse supermartingale property for S_n^{se}. So far we have seen, that we are not able to establish the supermartingale property for S_n without further restrictions. The following Lemma will establish the supermartingale property for S_n under an additional assumption on q.

Lemma 3.3. *Let q be monotone increasing. Then $S_n(q)$ is a non-negative reverse* *supermartingale.*

Proof. First note that

$$Q_1^{n+1} = (n+1)\frac{\pi_1\pi_2}{n} = \frac{(n+1)(n-q_1)}{n(n+1-q_1)} = \frac{n(n+1)-q_1(n+1)}{n(n+1)-q_1 n} \leq 1 \qquad (3.11)$$

Now recall that we have

$$\begin{aligned} Q_{i+1}^{n+1} - Q_i^{n+1} = & \frac{(q_i - q_{i+1})(n-i)(n-i+1) - q_{i+1}(1-q_i)(n-i+1-q_i)}{(n-i)(n-i+1)(n-i+2-q_i)^2(n-i+1-q_{i+1})} \\ & \times \frac{\tilde{\pi}_i(n-i+2)^2}{n+1} . \end{aligned}$$

according to Lemma 3.2. Next consider that $q_i - q_{i+1} < 0$ and $q_{i+1}(1-q_i) \geq q_{i+1} - q_i > 0$, since q is monotone increasing. Therefore we obtain

$$Q_{i+1}^{n+1} - Q_i^{n+1} < 0 \qquad (3.12)$$

Consider that we can write Q_i^{n+1} as

$$Q_i^{n+1} = Q_1^{n+1} + \sum_{k=1}^{n} \left(Q_{k+1}^{n+1} - Q_i^{n+1}\right)$$

Applying inequalities (3.11) and (3.12) to the latter equation yields $Q_i^{n+1} \leq 1$ for all $i \leq n+1$. Recall from Lemma 3.1 that

$$Q_{ij}^{n+1} = \begin{cases} Q_i^{n+1} & j \leq n \\ Q_i^{n+1} - \frac{(n+1)\pi_i\pi_n(1-q(Z_{n:n+1}))}{(n-i+1)(2-q(Z_{n:n+1}))} & j = n+1 \end{cases}$$

Thus $Q_{ij}^{n+1} \leq Q_i^{n+1} \leq 1$ for all $1 \leq i < j \leq n+1$. Now the latter together with Lemma 3.1 imply the statement of the Lemma . □

The assumption, that q is monotone increasing, is transfered to the censoring model m by (A4). This poses a restriction on the models m which can be used. This will be discussed in more detail in Section **??**.

3.3 Existence of the limit

As we have seen in the preceding section, $(S_n, \mathcal{F}_n)_{n\geq 2}$ is not necessarily a supermartingale. However, we can show that if q is monotone increasing, then $S_n(q)$ is indeed a supermartingale, as we have seen in Lemma 3.3. We will now show how this implies the almost sure existence of S_∞, by a standard argument. The following result will be needed to prove the almost sure existence of S in Theorem 3.5.

Lemma 3.4. *Let $\mathcal{F}_\infty = \bigcap_{n\geq 2} \mathcal{F}_n$. Then we have for each $A \in \mathcal{F}_\infty$ that $\mathbb{P}(A) \in \{0, 1\}$.*

Proof. Denote $\tilde{Z} := (Z_1, Z_2, \dots) \in \mathbb{R}^\infty$ and let $1 \leq n < \infty$ be fixed but arbitrary. We will use the Hewitt-Savage zero-one law to prove the statement of this lemma. Let π be a map

$$\pi : (\mathbb{R}^\infty, \mathcal{B}(\mathbb{R}^\infty)) \longrightarrow (\mathbb{R}^\infty, \mathcal{B}(\mathbb{R}^\infty))$$
$$(Z_1, Z_2, \dots, Z_n, Z_{n+1}, \dots) \longmapsto (Z_{\tilde{\pi}(1)}, Z_{\tilde{\pi}(2)}, \dots, Z_{\tilde{\pi}(n)}, Z_{n+1}, \dots)\ .$$

where $\tilde{\pi}$ is some permutation of $\{1, \dots, n\}$. Denote by Π_n the set of all $n!$ of such maps. We need to show that for all $A \in \mathcal{F}_\infty$ and for all $\pi_0 \in \Pi$ there exists $B \in \mathcal{B}(\mathbb{R}^\infty)$ s. t.

$$A = \{\omega | \tilde{Z}(\omega) \in B\} = \{\omega | \pi_0(\tilde{Z}(\omega)) \in B\}\ . \tag{3.13}$$

Let $A \in \mathcal{F}_\infty$, then $A \in \mathcal{F}_n$ for all $n \in \mathbb{N}$. Since the map $(Z_{1:n}, \dots, Z_{n:n}, Z_{n+1}, Z_{n+2}, \dots)$ is measurable, there must exist $\tilde{B} \in \mathcal{B}(\mathbb{R}^\infty)$ such that

$$A = \{\omega | (Z_{1:n}(\omega), \dots, Z_{n:n}(\omega), Z_{n+1}(\omega), Z_{n+2}(\omega), \dots) \in \tilde{B}\}\ .$$

Note that each of the maps $\pi \in \Pi_n$ is measurable. Hence we can write A as

$$\begin{aligned} A &= \bigcup_{\pi \in \Pi_n} \left\{ \omega | \pi(\tilde{Z}) \in \tilde{B} \right\} \\ &= \bigcup_{\pi \in \Pi_n} \left\{ \omega | \tilde{Z} \in \pi^{-1}(\tilde{B}) \right\} \\ &= \left\{ \omega | \tilde{Z} \in \bigcup_{\pi \in \Pi_n} \pi^{-1}(\tilde{B}) \right\} \\ &= \left\{ \omega | \tilde{Z} \in B \right\} \ , \end{aligned}$$

with

$$B := \bigcup_{\pi \in \Pi_n} \pi^{-1}(\tilde{B}) \ .$$

Clearly $B \in \mathcal{B}(\mathbb{R}^\infty)$, since it is expressed as a countable union of sets in $\mathcal{B}(\mathbb{R}^\infty)$. Moreover note that

$$\bigcup_{\pi \in \Pi_n} \pi^{-1}(\tilde{B}) = \bigcup_{\pi \in \Pi_n} (\pi_0 \circ \pi)^{-1}(\tilde{B}) \ ,$$

since the union is iterating over all $\pi \in \Pi_n$. Thus we can write

$$\begin{aligned} A &= \left\{ \omega | \tilde{Z} \in \bigcup_{\pi \in \Pi_n} (\pi_0 \circ \pi)^{-1}(\tilde{B}) \right\} \\ &= \bigcup_{\pi \in \Pi_n} \left\{ \omega | \tilde{Z} \in (\pi_0 \circ \pi)^{-1}(\tilde{B}) \right\} \\ &= \bigcup_{\pi \in \Pi_n} \left\{ \omega | \pi_0(\tilde{Z}) \in \pi^{-1}(\tilde{B}) \right\} \\ &= \left\{ \omega | \pi_0(\tilde{Z}) \in B \right\} \ . \end{aligned}$$

Whence establishing (3.13). □

Theorem 3.5. *Let q be monotone increasing. Then $S_\infty = \lim_{n\to\infty} S_n(q)$ exists almost surely and*

$$\lim_{n\to\infty} S_n = \lim_{n\to\infty} \mathbb{E}[S_n] = S$$

Proof. According to Lemma 3.3 $(S_n, \mathcal{F}_n)_{n\geq 2}$ is a non-negative supermartingale. Hence S_n converges almost surely to a limit S, according to Neveu (1975), Lemma V-3-11. Furthermore we have $\mathbb{E}[S_n|F_\infty] \nearrow S$. Now the latter and Lemma 3.4 imply

$$\lim_{n\to\infty} \mathbb{E}[S_n] = \lim_{n\to\infty} \mathbb{E}[S_n|F_\infty] = S = \lim_{n\to\infty} S_n$$

□

Chapter 4

Identifying the limit

In the previous chapter we established the existence of the limit

$$\lim_{n\to\infty} S_n = S_\infty \ .$$

We will now continue to identify the limit $S(m(\cdot, \hat{\theta}_n))$ throughout this chapter. The interdependence structure of the proofs within this chapter is shown in figure 4.1 below.

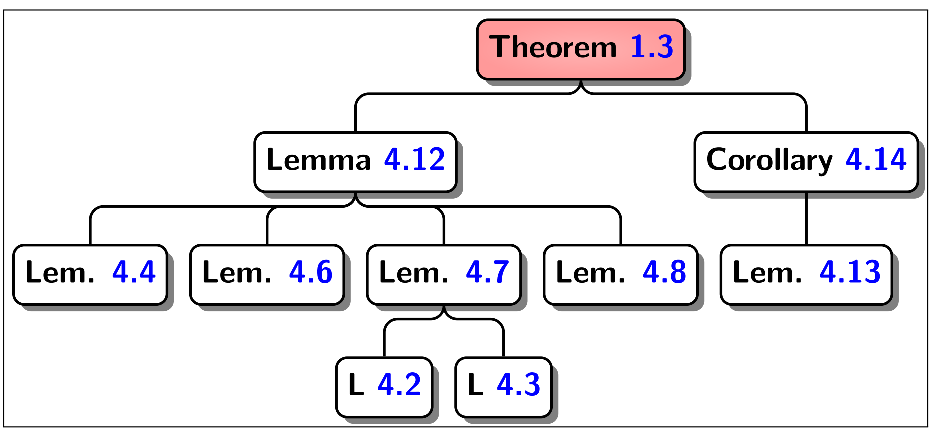

Figure 4.1: Interdependence Structure of the lemmas and theorems within this chapter.

4.1 The reverse supermartingale D_n

First recall the following quantities from chapter 2. We have

$$
\begin{aligned}
B_n(s) &:= \prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n-R_{k,n}}\right]^{\mathbb{1}_{\{Z_k<s\}}}\\
C_n(s) &:= \sum_{i=1}^{n+1}\left[\frac{1-q(s)}{n-i+2}\right]\mathbb{1}_{\{Z_{i-1:n}<s\le Z_{i:n}\}}\\
D_n(s,t) &:= \prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n-R_{k,n}+2}\right]^{2\mathbb{1}_{\{Z_k<s\}}}\prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n-R_{k,n}+1}\right]^{\mathbb{1}_{\{s<Z_k<t\}}}\\
\Delta_n(s,t) &:= \mathbb{E}\left[D_n(s,t)\right]\\
\bar{\Delta}_n(s,t) &:= \mathbb{E}\left[C_n(s)D_n(s,t)\right]\ .
\end{aligned}
$$

for $n\ge 2$ and $s<t$. Here $Z_{0:n}:=0$ and $Z_{n+1:n}:=\infty$.

During this section, we will derive a representation of $\mathbb{E}[S_n]$ which involves the process D_n. This will be done in Lemma 4.2 and Lemma 4.3. We will then show that $\{D_n,\mathcal{F}_n\}$ is a reverse supermartingale in Lemma 4.5 and identify the limit of D_n in Lemma 4.4. Moreover Lemmas 4.2, 4.3 and 4.6 will play a central role in identifying the limit S in Chapter 4.

The lemma below contains a basic result needed to prove Lemma 4.3.

Lemma 4.1. *Let $i\neq j$. Then the conditional expectation*

$$\mathbb{E}[B_n(s)B_n(t)|Z_i=s,Z_j=t]$$

is independent of i,j and hence

$$\mathbb{E}[B_n(s)B_n(t)|Z_i=s,Z_j=t]=\mathbb{E}[B_n(s)B_n(t)|Z_1=s,Z_2=t]$$

holds almost surely.

Proof. For the sake of notational simplicity denote for $s < t$ $s_k^n := \mathbb{1}_{\{Z_{k:n} < s\}}$ and $t_k^n := \mathbb{1}_{\{s \le Z_{k:n} < t\}}$. Note that $i \neq j$ implies $s \neq t$, since the $(Z_i)_{i \le n}$ are pairwise distinct. Now consider on $\{s < t\}$

$$
\begin{aligned}
&\mathbb{E}\left[B_n(s)B_n(t)|Z_i = s, Z_j = t\right] \\
&= \mathbb{E}\left[\prod_{k=1}^{n}\left(1 + \frac{1-q(Z_{k:n})}{n-k}\right)^{2s_k^n + t_k^n} |Z_i = s, Z_j = t\right] \\
&= \mathbb{E}\left[\sum_{k_1=1}^{n-1}\sum_{k_2=2}^{n} \mathbb{1}_{\{Z_{k_1:n}=s\}}\mathbb{1}_{\{Z_{k_2:n}=t\}}\left(1 + \frac{1-q(s)}{n-k_1}\right)\right. \\
&\qquad \times \prod_{k=1}^{k_1-1}\left(1 + \frac{1-q(Z_{k:n})}{n-k}\right)^{2s_k^n + t_k^n} \\
&\qquad \times \prod_{k=k_1+1}^{k_2-1}\left(1 + \frac{1-q(Z_{k:n})}{n-k}\right)^{2s_k^n + t_k^n} \\
&\qquad \times \left.\prod_{k=k_2+1}^{n}\left(1 + \frac{1-q(Z_{k:n})}{n-k}\right)^{2s_k^n + t_k^n} |Z_i = s, Z_j = t\right]
\end{aligned}
$$

since $s_{k_1}^n = 0$, $t_{k_1}^n = 1$, $s_{k_2}^n = 0$ and $t_{k_2}^n = 0$. Moreover we have

$$
\begin{cases}
s_k^n = 1 \text{ and } t_k^n = 0 & \text{if } k < k_1 \\
s_k^n = 0 \text{ and } t_k^n = 1 & \text{if } k_1 < k < k_2 \\
s_k^n = 0 \text{ and } t_k^n = 0 & \text{if } k_2 < k
\end{cases}.
$$

Therefore we obtain

$$
\begin{aligned}
&\mathbb{E}\left[B_n(s)B_n(t)|Z_i = s, Z_j = t\right] \\
&= \mathbb{E}\left[\sum_{k_1=1}^{n-1}\sum_{k_2=2}^{n} \mathbb{1}_{\{Z_{k_1:n}=s\}}\mathbb{1}_{\{Z_{k_2:n}=t\}}\left(1 + \frac{1-q(s)}{n-k_1}\right)\right. \\
&\qquad \times \prod_{k=1}^{k_1-1}\left(1 + \frac{1-q(Z_{k:n})}{n-k}\right)^{2s_k^n}
\end{aligned}
$$

$$\times \prod_{k=k_1+1}^{k_2-1} \left(1 + \frac{1-q(Z_{k:n})}{n-k}\right)^{t_k^n} |Z_i = s, Z_j = t\Bigg] \ .$$

Next we need to introduce some more notation. For $1 \le i, j \le n$ and $n \ge 2$, let $\{Z_{k:n-2}\}_{k \le n-2}$ denote the ordered Z-values among $Z_1, \ldots, Z_n$ with Z_i and Z_j removed from the sample. Note that

$$Z_{k:n} = \begin{cases} Z_{k:n-2} & k < k_1 \\ Z_{k-1:n-2} & k_1 < k < k_2 \end{cases} . \tag{4.1}$$

Thus we have

$$\begin{aligned}
&\mathbb{E}\left[B_n(s)B_n(t)|Z_i = s, Z_j = t\right] \\
&= \mathbb{E}\Bigg[\sum_{k_1=1}^{n}\sum_{k_2=1}^{n} \mathbb{1}_{\{Z_{k_1-1:n-2} < s \le Z_{k_1:n-2}\}} \mathbb{1}_{\{Z_{k_2-2:n-2} < t \le Z_{k_2-1:n-2}\}} \\
&\qquad \times \left(1 + \frac{1-q(s)}{n-k_1}\right) \prod_{k=1}^{k_1-1} \left(1 + \frac{1-q(Z_{k:n-2})}{n-k}\right)^{2s_k^{n-2}} \\
&\qquad \times \prod_{k=k_1+1}^{k_2-1} \left(1 + \frac{1-q(Z_{k-1:n-2})}{n-k}\right)^{t_{k-1}^{n-2}} |Z_i = s, Z_j = t\Bigg] \\
&= \mathbb{E}\Bigg[\sum_{k_1=1}^{n}\sum_{k_2=1}^{n} \mathbb{1}_{\{Z_{k_1-1:n-2} < s \le Z_{k_1:n-2}\}} \mathbb{1}_{\{Z_{k_2-2:n-2} < t \le Z_{k_2-1:n-2}\}} \\
&\qquad \times \left(1 + \frac{1-q(s)}{n-k_1}\right) \prod_{k=1}^{k_1-1} \left(1 + \frac{1-q(Z_{k:n-2})}{n-k}\right)^{2s_k^{n-2}} \\
&\qquad \times \prod_{k=k_1}^{k_2-2} \left(1 + \frac{1-q(Z_{k:n-2})}{n-k-1}\right)^{t_k^{n-2}}\Bigg] \\
&= \mathbb{E}\Bigg[\sum_{k_1=1}^{n} \mathbb{1}_{\{Z_{k_1-1:n-2} < s \le Z_{k_1:n-2}\}} \left(1 + \frac{1-q(s)}{n-k_1}\right) \\
&\qquad \times \prod_{k=1}^{n-2} \left(1 + \frac{1-q(Z_{k:n-2})}{n-k}\right)^{2s_k^{n-2}} \\
&\qquad \times \prod_{k=k_1}^{n-2} \left(1 + \frac{1-q(Z_{k:n-2})}{n-k-1}\right)^{t_k^{n-2}}\Bigg]
\end{aligned}$$

which is independent of i, j. Next consider the case $t < s$. Define $\tilde{t}_k^n := \mathbb{1}_{\{Z_{k:n}<t\}}$ and $\tilde{s}_k^n := \mathbb{1}_{\{t \le Z_{k:n}<s\}}$. Using similar arguments we can show that in this case

$$\begin{aligned}
&\mathbb{E}\left[B_n(s)B_n(t)|Z_i = s, Z_j = t\right] \\
&= \mathbb{E}\left[\sum_{k_1=1}^{n} \mathbb{1}_{\{Z_{k_1-1:n-2}<t\le Z_{k_1:n-2}\}}\left(1+\frac{1-q(t)}{n-k_1}\right)\right. \\
&\qquad \times \prod_{k=1}^{n-2}\left(1+\frac{1-q(Z_{k:n-2})}{n-k}\right)^{2\tilde{t}_k^{n-2}} \\
&\qquad \left. \times \prod_{k=k_1}^{n-2}\left(1+\frac{1-q(Z_{k:n-2})}{n-k-1}\right)^{\tilde{s}_k^{n-2}}\right]
\end{aligned}$$

which is independent of i, j as well. Thus we have on $\{s \neq t\}$ that $\mathbb{E}\left[B_n(s)B_n(t)|Z_i = s, Z_j = t\right]$ is independent of i, j and hence

$$\mathbb{E}\left[B_n(s)B_n(t)|Z_i = s, Z_j = t\right] = \mathbb{E}\left[B_n(s)B_n(t)|Z_1 = s, Z_2 = t\right] \; .$$

$\square$

Lemma 4.2. *Let $\tilde{\phi} : \mathbb{R}_+^2 \longrightarrow \mathbb{R}_+$ be a Borel-measurable function. Then we have for any $n \geq 2$*

$$\begin{aligned}
&\mathbb{E}[\tilde{\phi}(Z_i, Z_j)B_n(Z_i)B_n(Z_j)] \\
&= \mathbb{E}[\tilde{\phi}(Z_1, Z_2)B_n(Z_1)B_n(Z_2)] \; .
\end{aligned}$$

Proof. Consider that $\{Z_i = Z_j\}$ is a measure zero set, since H is continuous. Therefore the following holds for $1 \leq i, j \leq n$

$$\begin{aligned}
&\mathbb{E}\left[\tilde{\phi}(Z_i, Z_j)B_n(Z_i)B_n(Z_j)\right] \\
&= \mathbb{E}\left[\mathbb{1}_{\{Z_i \neq Z_j\}}\tilde{\phi}(Z_i, Z_j)\mathbb{E}\left[B_n(Z_i)B_n(Z_j)|Z_i, Z_j\right]\right] \\
&= \mathbb{E}\left[\mathbb{1}_{\{i \neq j\}}\tilde{\phi}(Z_i, Z_j)\mathbb{E}\left[B_n(Z_i)B_n(Z_j)|Z_i, Z_j\right]\right]
\end{aligned}$$

$$= \int_0^\infty \int_0^\infty \mathbb{1}_{\{i \neq j\}} \tilde{\phi}(s,t) \mathbb{E}\left[B_n(s)B_n(t)|Z_i = s, Z_j = t\right] H(ds)H(dt) \ . \tag{4.2}$$

According to Lemma 4.1 we have for $1 \leq i \neq j \leq n$

$$\mathbb{E}[B_n(s)B_n(t)|Z_i = s, Z_j = t] = \mathbb{E}[B_n(s)B_n(t)|Z_1 = s, Z_2 = t]$$

Therefore we obtain, according to (4.2), that

$$\begin{aligned} \mathbb{E}\left[\tilde{\phi}(Z_i, Z_j)B_n(Z_i)B_n(Z_j)\right] &= \mathbb{E}\left[\tilde{\phi}(Z_i, Z_j)\mathbb{E}\left[B_n(Z_i)B_n(Z_j)|Z_i, Z_j\right]\right] \\ &= \mathbb{E}\left[\tilde{\phi}(Z_1, Z_2)B_n(Z_1)B_n(Z_2)\right] \ . \end{aligned}$$

□

Lemma 4.3. *Let $\tilde{\phi} : \mathbb{R}_+^2 \longrightarrow \mathbb{R}_+$ be a Borel-measurable function. Then we have for any $s < t$ and $n \geq 2$*

$$\begin{aligned} &\mathbb{E}[\tilde{\phi}(Z_1, Z_2)B_n(Z_1)B_n(Z_2)] \\ &= \mathbb{E}[2\tilde{\phi}(Z_1, Z_2)\{\Delta_{n-2}(Z_1, Z_2) + \bar{\Delta}_{n-2}(Z_1, Z_2)\}\mathbb{1}_{\{Z_1 < Z_2\}}] \ . \end{aligned}$$

Proof. Note that w.l.o.g. we can assume that the $(Z_i)_{i \leq n}$ are pairwise distinct, since H is continuous. Consider the following

$$\begin{aligned} B_n(Z_1)B_n(Z_2) &= \prod_{k=1}^n \left[1 + \frac{1 - q(Z_k)}{n - R_{k,n}}\right]^{\mathbb{1}_{\{Z_k < Z_1\}} + \mathbb{1}_{\{Z_k < Z_2\}}} \\ &= \left[1 + \frac{1 - q(Z_1)}{n - R_{1,n}}\right]^{\mathbb{1}_{\{Z_1 < Z_2\}}} \left[1 + \frac{1 - q(Z_2)}{n - R_{2,n}}\right]^{\mathbb{1}_{\{Z_2 < Z_1\}}} \\ &\quad \times \prod_{k=3}^n \left[1 + \frac{1 - q(Z_k)}{n - R_{k,n}}\right]^{\mathbb{1}_{\{Z_k < Z_1\}} + \mathbb{1}_{\{Z_k < Z_2\}}} \\ &= \mathbb{1}_{\{Z_1 < Z_2\}} \left[1 + \frac{1 - q(Z_1)}{n - R_{1,n}}\right] \\ &\qquad \times \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - R_{k+2,n}}\right]^{\mathbb{1}_{\{Z_{k+2} < Z_1\}} + \mathbb{1}_{\{Z_{k+2} < Z_2\}}} \end{aligned}$$

$$
\begin{aligned}
&+ \mathbb{1}_{\{Z_1 > Z_2\}} \left[1 + \frac{1 - q(Z_2)}{n - R_{2,n}}\right] \\
&\qquad \times \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - R_{k+2,n}}\right]^{\mathbb{1}_{\{Z_{k+2} < Z_1\}} + \mathbb{1}_{\{Z_{k+2} < Z_2\}}} \\
&+ \mathbb{1}_{\{Z_1 = Z_2\}} \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - R_{k+2,n}}\right]^{2\mathbb{1}_{\{Z_{k+2} < Z_1\}}} \quad . \qquad (4.3)
\end{aligned}
$$

On $\{Z_1 < Z_2\}$ we have

$$
\begin{aligned}
\prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - R_{k+2,n}}\right]^{\mathbb{1}_{\{Z_{k+2} < Z_2\}}} &= \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - \tilde{R}_{k,n-2}}\right]^{\mathbb{1}_{\{Z_{k+2} < Z_1\}}} \\
&\quad \times \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - \tilde{R}_{k,n-2} - 1}\right]^{\mathbb{1}_{\{Z_1 < Z_{k+2} < Z_2\}}}
\end{aligned}
$$

where $\tilde{R}_{k,n-2}$ denotes the rank of the Z_k, $k = 3, \ldots, n$ among themselves. The above holds since

$$
R_{k+2,n} = \begin{cases} \tilde{R}_{k,n-2} & \text{if } Z_{k+2} < Z_1 \\ \tilde{R}_{k,n-2} + 1 & \text{if } Z_1 < Z_{k+2} < Z_2 \end{cases}
$$

for $k = 1, \ldots, n-2$. Therefore (4.3) yields

$$
\begin{aligned}
B_n(Z_1)B_n(Z_2) = {} & \mathbb{1}_{\{Z_1 < Z_2\}} \left[1 + \frac{1 - q(Z_1)}{n - R_{1,n}}\right] \\
&\quad \times \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - \tilde{R}_{k,n-2}}\right]^{2\mathbb{1}_{\{Z_{k+2} < Z_1\}}} \\
&\quad \times \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - \tilde{R}_{k,n-2} - 1}\right]^{\mathbb{1}_{\{Z_1 < Z_{k+2} < Z_2\}}} \\
&+ \mathbb{1}_{\{Z_2 < Z_1\}} \left[1 + \frac{1 - q(Z_2)}{n - R_{2,n}}\right] \\
&\quad \times \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - \tilde{R}_{k,n-2}}\right]^{2\mathbb{1}_{\{Z_{k+2} < Z_2\}}} \\
&\quad \times \prod_{k=1}^{n-2} \left[1 + \frac{1 - q(Z_{k+2})}{n - \tilde{R}_{k,n-2} - 1}\right]^{\mathbb{1}_{\{Z_2 < Z_{k+2} < Z_1\}}}
\end{aligned}
$$

$$+\mathbb{1}_{\{Z_1=Z_2\}}\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k+2})}{n-\tilde{R}_{k,n-2}}\right]^{2\mathbb{1}_{\{Z_{k+2}<Z_1\}}} \quad . \tag{4.4}$$

Now let's denote $Z_{k:n-2}$ the ordered Z-values among $Z_3,\ldots,Z_n$ for $k=1,\ldots,n-2$. Consider that we can write

$$\left[1+\frac{1-q(Z_1)}{n-R_{1,n}}\right]=\sum_{i=1}^{n-1}\left[1+\frac{1-q(s)}{n-i}\right]\mathbb{1}_{\{Z_{i-1:n-2}<Z_1\le Z_{i:n-2}\}} \ .$$

Recall that we set $Z_{0:n}=0$ and $Z_{n-1:n-2}=\infty$. Now note that $Z_{k:n-2}$ is independent of Z_1 and Z_2 for $k=1,\ldots,n-2$. Therefore we obtain the following, by conditioning (4.4) on Z_1,Z_2:

$$\begin{aligned}
&\mathbb{E}[B_n(Z_1)B_n(Z_2)|Z_1=s,Z_2=t]\\
&=\mathbb{1}_{\{s<t\}}\mathbb{E}\left[\left(\sum_{i=1}^{n-1}\left[1+\frac{1-q(s)}{n-i}\right]\mathbb{1}_{\{Z_{i-1:n-2}<s\le Z_{i:n-2}\}}\right)\right.\\
&\qquad\qquad\times\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k:n-2})}{n-k}\right]^{2\mathbb{1}_{\{Z_{k:n-2}<s\}}}\\
&\qquad\qquad\left.\times\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k:n-2})}{n-k-1}\right]^{\mathbb{1}_{\{s<Z_{k:n-2}<t\}}}\right]\\
&\quad+\mathbb{1}_{\{t<s\}}\mathbb{E}\left[\left(\sum_{i=1}^{n-1}\left[1+\frac{1-q(t)}{n-i}\right]\mathbb{1}_{\{Z_{i-1:n-2}<t\le Z_{i:n-2}\}}\right)\right.\\
&\qquad\qquad\times\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k:n-2})}{n-k}\right]^{2\mathbb{1}_{\{Z_{k:n-2}<t\}}}\\
&\qquad\qquad\left.\times\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k:n-2})}{n-k-1}\right]^{\mathbb{1}_{\{t<Z_{k:n-2}<s\}}}\right]\\
&\quad+\mathbb{1}_{\{s=t\}}\mathbb{E}\left[\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k:n-2})}{n-k}\right]^{2\mathbb{1}_{\{Z_{k:n-2}<s\}}}\right]\\
&=\alpha(s,t)+\alpha(t,s)+\beta(s,t)
\end{aligned}$$

where

$$\alpha(s,t) := \mathbb{1}_{\{s<t\}}\mathbb{E}\left[\left(\sum_{i=1}^{n-1}\left[1+\frac{1-q(s)}{n-i}\right]\mathbb{1}_{\{Z_{i-1:n-2}<s\le Z_{i:n-2}\}}\right)\right.$$
$$\times\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k:n-2})}{n-k}\right]^{2\mathbb{1}_{\{Z_{k:n-2}<s\}}}$$
$$\left.\times\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k:n-2})}{n-k-1}\right]^{\mathbb{1}_{\{s<Z_{k:n-2}<t\}}}\right]$$

and

$$\beta(s,t) := \mathbb{1}_{\{s=t\}}\mathbb{E}\left[\prod_{k=1}^{n-2}\left[1+\frac{1-q(Z_{k:n-2})}{n-k}\right]^{2\mathbb{1}_{\{Z_{k:n-2}<s\}}}\right] .$$

Consider that we have

$$\mathbb{E}[\alpha(Z_1,Z_2)] = \mathbb{E}[\alpha(Z_2,Z_1)] ,$$

because Z_1 and Z_2 are i. i. d. and α is symmetric in its arguments. Moreover

$$\mathbb{E}[\beta(Z_1,Z_2)] = 0$$

since H is continuous. Therefore we get

$$\begin{aligned}
&\mathbb{E}[\tilde{\phi}(Z_1,Z_2)B_n(Z_1)B_n(Z_2)]\\
&= \mathbb{E}[\tilde{\phi}(Z_1,Z_2)(\alpha(Z_1,Z_2)+\alpha(Z_2,Z_1)+\beta(Z_1,Z_2))]\\
&= \mathbb{E}[2\tilde{\phi}(Z_1,Z_2)\alpha(Z_1,Z_2)] .
\end{aligned} \tag{4.5}$$

under (A1). Next consider that

$$\begin{aligned}
\alpha(s,t) &= \mathbb{1}_{\{s<t\}}\mathbb{E}\left[(1+C_{n-2}(s))D_{n-2}(s,t)\right]\\
&= \mathbb{1}_{\{s<t\}}(\Delta_{n-2}(s,t)+\bar{\Delta}_{n-2}(s,t)) .
\end{aligned}$$

The latter equality holds, since

$$\begin{aligned}
&\sum_{i=1}^{n-1}\left[1+\frac{1-q(s)}{n-i}\right]\mathbb{1}_{\{Z_{i-1:n-2}<s\leq Z_{i:n-2}\}}\\
&=\sum_{i=1}^{n-1}\mathbb{1}_{\{Z_{i-1:n-2}<s\leq Z_{i:n-2}\}}+\sum_{i=1}^{n-1}\left[\frac{1-q(s)}{n-i}\right]\mathbb{1}_{\{Z_{i-1:n-2}<s\leq Z_{i:n-2}\}}\\
&=1+C_{n-2}(s)\ .
\end{aligned}$$

Now the statement of the lemma follows directly from (4.5). □

Recall the following definition from chapter 2:

$$D_n(s,t):=\prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n-R_{k,n}+2}\right]^{2\mathbb{1}_{\{Z_k<s\}}}\prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n-R_{k,n}+1}\right]^{\mathbb{1}_{\{s<Z_k<t\}}}$$

The next lemma identifies the almost sure limit of D_n for $n\to\infty$. Define for $s<t$

$$D(s,t):=\exp\left(2\int_0^s\frac{1-q(z)}{1-H(z)}H(dz)+\int_s^t\frac{1-q(z)}{1-H(z)}H(dz)\right)$$

Lemma 4.4. *For any $s<t\leq T$ s. t. $H(T)<1$, we have*

$$\lim_{n\to\infty}D_n(s,t)=D(s,t)\ .$$

Proof. First recall the following definition

$$D_n(s,t):=\prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n-R_{k,n}+2}\right]^{2\mathbb{1}_{\{Z_k<s\}}}\prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n-R_{k,n}+1}\right]^{\mathbb{1}_{\{s<Z_k<t\}}}\ .$$

Next let

$$\begin{aligned}
x_k&:=\frac{1-q(Z_k)}{n(1-H_n(Z_k)+2/n)}\\
y_k&:=\frac{1-q(Z_k)}{n(1-H_n(Z_k)+1/n)}
\end{aligned}$$

$$s_k := \mathbb{1}_{\{Z_k<s\}}$$

$$t_k := \mathbb{1}_{\{s<Z_k<t\}}$$

for $s<t$ and $k=1,\ldots,n$. Now consider

$$\begin{aligned}
D_n(s,t) &= \prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n(1-H_n(Z_k)+2/n)}\mathbb{1}_{\{Z_k<s\}}\right]^2 \\
&\quad\times\prod_{k=1}^{n}\left[1+\frac{1-q(Z_k)}{n(1-H_n(Z_k)+1/n)}\mathbb{1}_{\{s<Z_k<t\}}\right] \\
&= \prod_{k=1}^{n}\left[1+x_k s_k\right]^2\prod_{k=1}^{n}\left[1+y_k t_k\right] \\
&= \exp\left(2\sum_{k=1}^{n}\ln\left[1+x_k s_k\right]+\sum_{k=1}^{n}\ln\left[1+y_k t_k\right]\right) .
\end{aligned}$$

Note that $0\le x_k s_k\le 1$ and $0\le y_k t_k\le 1$. Consider that the following inequality holds

$$-\frac{x^2}{2}\le\ln(1+x)-x\le 0$$

for any $x\ge 0$ (cf. Stute and Wang (1993), p. 1603). This implies

$$-\frac{1}{2}\sum_{k=1}^{n}x_k^2 s_k\le\sum_{k=1}^{n}\ln(1+x_k s_k)-\sum_{k=1}^{n}x_k s_k\le 0 .$$

But now

$$\begin{aligned}
\sum_{k=1}^{n}x_k^2 s_k &= \frac{1}{n^2}\sum_{k=1}^{n}\left(\frac{1-q(Z_k)}{1-H_n(Z_k)+\frac{2}{n}}\right)^2\mathbb{1}_{\{Z_k<s\}} \\
&\le\frac{1}{n^2}\sum_{k=1}^{n}\left(\frac{1}{1-H_n(s)+\frac{1}{n}}\right)^2 \\
&= \frac{1}{n(1-H_n(s)+n^{-1})^2}\longrightarrow 0
\end{aligned}$$

almost surely as $n\to\infty$, since $H(s)<H(t)<1$ (c. f. Stute and Wang (1993), p.

1603). Therefore we have

$$|\sum_{k=1}^{n} \ln(1+x_k s_k) - \sum_{k=1}^{n} x_k s_k| \longrightarrow 0$$

with probability 1 as $n \to \infty$. Similarly we obtain

$$|\sum_{k=1}^{n} \ln(1+y_k t_k) - \sum_{k=1}^{n} y_k t_k| \longrightarrow 0$$

with probability 1 as $n \to \infty$. Hence

$$\lim_{n\to\infty} D_n(s,t) = \lim_{n\to\infty} \exp\left(2\sum_{k=1}^{n} x_k s_k + \sum_{k=1}^{n} y_k t_k\right) .$$

Now consider

$$\begin{aligned}
\sum_{k=1}^{n} x_k s_k &= \frac{1}{n}\sum_{k=1}^{n} \frac{1-q(Z_k)}{1-H_n(Z_k)+\frac{2}{n}} \mathbb{1}_{\{Z_k<s\}} \\
&= \int_0^{s-} \frac{1-q(z)}{1-H_n(z)+\frac{2}{n}} H_n(dz) \\
&= \int_0^{s-} \frac{1-q(z)}{1-H(z)} H_n(dz) + \int_0^{s-} \frac{1-q(z)}{1-H_n(z)+\frac{2}{n}} - \frac{1-q(z)}{1-H(z)} H_n(dz) \\
&= \int_0^{s-} \frac{1-q(z)}{1-H(z)} H_n(dz) + \int_0^{s-} \frac{(1-q(z))(H_n(z)-H(z)-\frac{2}{n})}{(1-H_n(z)+\frac{2}{n})(1-H(z))} H_n(dz) .
\end{aligned} \tag{4.6}$$

Note that the second term on the right hand side of the latter equation above tends to zero for $n \to \infty$, because

$$\begin{aligned}
&\left|\int_0^{s-} \frac{(1-q(z))(H_n(z)-H(z)-\frac{2}{n})}{(1-H_n(z)+\frac{2}{n})(1-H(z))} H_n(dz)\right| \\
&\le \frac{\sup_{z\le T}|H_n(z)-H(z)-\frac{2}{n}|}{1-H(T)} \int_0^{T-} \frac{1}{1-H_n(z)} H_n(dz) \longrightarrow 0
\end{aligned} \tag{4.7}$$

almost surely as $n \to \infty$, by the Glivenko-Cantelli Theorem and since $H(T) < 1$.

Moreover we have

$$\int_0^{s-} \frac{1-q(z)}{1-H(z)} H_n(dz) \longrightarrow \int_0^s \frac{1-q(z)}{1-H(z)} H(dz)$$

by the SLLN. Therefore we obtain

$$\lim_{n\to\infty} \sum_{k=1}^n x_k s_k = \int_0^s \frac{1-q(z)}{1-H(z)} H(dz) \ .$$

By the same arguments, we can show that

$$\lim_{n\to\infty} \sum_{k=1}^n y_k t_k = \int_s^t \frac{1-q(z)}{1-H(z)} H(dz) \ .$$

Thus we finally conclude

$$\lim_{n\to\infty} D_n(s,t) = \exp\left(2\int_0^s \frac{1-q(z)}{1-H(z)} H(dz) + \int_s^t \frac{1-q(z)}{1-H(z)} H(dz)\right)$$

almost surely. □

Lemma 4.5. $\{D_n, \mathcal{F}_n\}_{n\geq 1}$ *is a non-negative reverse supermartingale.*

Proof. Consider that for $s < t$ and $n \geq 1$

$$\begin{aligned}
\mathbb{E}[D_n(s,t)|\mathcal{F}_{n+1}] &= \mathbb{E}\Bigg[\prod_{k=1}^n \left(1+\frac{1-q(Z_{k:n})}{n-k+2}\right)^{2\mathbb{1}_{\{Z_{k:n}<s\}}} \\
&\qquad \times \prod_{k=1}^n \left(1+\frac{1-q(Z_{k:n})}{n-k+1}\right)^{\mathbb{1}_{\{s<Z_{k:n}<t\}}} |\mathcal{F}_{n+1}\Bigg] \\
&= \sum_{i=1}^{n+1} \mathbb{E}\left[\mathbb{1}_{\{Z_{n+1}=Z_{i:n+1}\}} \prod_{k=1}^n \ldots |\mathcal{F}_{n+1}\right] \\
&= \sum_{i=1}^{n+1} \mathbb{E}\Bigg[\mathbb{1}_{\{Z_{n+1}=Z_{i:n+1}\}} \prod_{k=1}^{i-1} \left(1+\frac{1-q(Z_{k:n+1})}{n-k+2}\right)^{2\mathbb{1}_{\{Z_{k:n+1}<s\}}} \\
&\qquad \times \prod_{k=i}^n \left(1+\frac{1-q(Z_{k+1:n+1})}{n-k+2}\right)^{2\mathbb{1}_{\{Z_{k+1:n+1}<s\}}}
\end{aligned}$$

$$
\begin{aligned}
&\qquad\times \prod_{k=1}^{i-1}\left(1+\frac{1-q(Z_{k:n+1})}{n-k+1}\right)^{\mathbb{1}_{\{s<Z_{k:n+1}<t\}}} \\
&\qquad\times \prod_{k=i}^{n}\left(1+\frac{1-q(Z_{k+1:n+1})}{n-k+1}\right)^{\mathbb{1}_{\{s<Z_{k+1:n+1}<t\}}} |\mathcal{F}_{n+1}\Bigg] \\
&= \sum_{i=1}^{n+1}\mathbb{E}\left[\mathbb{1}_{\{Z_{n+1}=Z_{i:n+1}\}}\prod_{k=1}^{i-1}\left(1+\frac{1-q(Z_{k:n+1})}{n-k+2}\right)^{2\mathbb{1}_{\{Z_{k:n+1}<s\}}}\right. \\
&\qquad\times \prod_{k=i+1}^{n+1}\left(1+\frac{1-q(Z_{k:n+1})}{n-k+3}\right)^{2\mathbb{1}_{\{Z_{k:n+1}<s\}}} \\
&\qquad\times \prod_{k=1}^{i-1}\left(1+\frac{1-q(Z_{k:n+1})}{n-k+1}\right)^{\mathbb{1}_{\{s<Z_{k:n+1}<t\}}} \\
&\qquad\times \left.\prod_{k=i+1}^{n+1}\left(1+\frac{1-q(Z_{k:n+1})}{n-k+2}\right)^{\mathbb{1}_{\{s<Z_{k:n+1}<t\}}} |\mathcal{F}_{n+1}\right] .
\end{aligned}
$$

Now each product within the conditional expectation is measurable w. r. t. $\mathcal{F}_{n+1}$. Moreover we have for $i = 1, \ldots, n$

$$
\begin{aligned}
\mathbb{E}[\mathbb{1}_{\{Z_{n+1}=Z_{i:n+1}\}}|\mathcal{F}_{n+1}] &= \mathbb{P}(Z_{n+1} = Z_{i:n+1}|\mathcal{F}_{n+1}) \\
&= \mathbb{P}(R_{n+1,n+1} = i) \\
&= \frac{1}{n+1} .
\end{aligned}
$$

Thus we obtain

$$
\begin{aligned}
\mathbb{E}[D_n(s,t)|\mathcal{F}_{n+1}] = \frac{1}{n+1}\sum_{i=1}^{n+1}\prod_{k=1}^{i-1}&\left(1+\frac{1-q(Z_{k:n+1})}{n-k+2}\right)^{2\mathbb{1}_{\{Z_{k:n+1}<s\}}} \\
&\times\left(1+\frac{1-q(Z_{k:n+1})}{n-k+1}\right)^{\mathbb{1}_{\{s<Z_{k:n+1}<t\}}} \\
\times\prod_{k=i+1}^{n+1}&\left(1+\frac{1-q(Z_{k:n+1})}{n-k+3}\right)^{2\mathbb{1}_{\{Z_{k:n+1}<s\}}} \\
&\times\left(1+\frac{1-q(Z_{k:n+1})}{n-k+2}\right)^{\mathbb{1}_{\{s<Z_{k:n+1}<t\}}} .
\end{aligned} \tag{4.8}
$$

We will now proceed by induction on n. First let

$$x_k := 1 - q(Z_{k:2}),\ s_k := \mathbb{1}_{\{Z_{k:2}<s\}} \text{ and } t_k := \mathbb{1}_{\{s<Z_{k:2}<t\}}$$

for $k = 1, 2$. Note that that x_k and y_k are different, compared to the corresponding definitions in lemma 4.4, as they involves the ordered Z-values here. Next consider

$$\begin{aligned}\mathbb{E}[D_1(s,t)|\mathcal{F}_2] &= \frac{1}{2}\Bigg[\left(1 + \frac{1-q(Z_{2:2})}{2}\right)^{2\mathbb{1}_{\{Z_{2:2}<s\}}} \times (1 + (1 - q(Z_{2:2})))^{\mathbb{1}_{\{s<Z_{2:2}<t\}}} \\ &\qquad + \left(1 + \frac{1-q(Z_{1:2})}{2}\right)^{2\mathbb{1}_{\{Z_{1:2}<s\}}} \times (1 + (1 - q(Z_{1:2})))^{\mathbb{1}_{\{s<Z_{1:2}<t\}}}\Bigg] \\ &= \frac{1}{2}\left[\left(1 + \frac{x_2}{2}s_2\right)^2 \times (1 + x_2 t_2) + \left(1 + \frac{x_1}{2}s_1\right)^2 \times (1 + x_1 t_1)\right] .\end{aligned}$$

Moreover we have

$$\begin{aligned}D_2(s,t) &= \prod_{k=1}^{2}\left[1 + \frac{1-q(Z_{k:2})}{4-k}\right]^{2\mathbb{1}_{\{Z_{k:2}<s\}}} \prod_{k=1}^{2}\left[1 + \frac{1-q(Z_{k:2})}{3-k}\right]^{\mathbb{1}_{\{s<Z_{k:2}<t\}}} \\ &= \left[1 + \frac{x_1}{3}s_1\right]^2 \times \left[1 + \frac{x_1}{2}t_1\right] \times \left[1 + \frac{x_2}{2}s_2\right]^2 \times [1 + x_2 t_2] \\ &= \left[1 + \frac{x_1}{2}t_1 + \left(\frac{x_1^2}{9} + \frac{2}{3}x_1\right)s_1\right] \times \left[1 + x_2 t_2 + \left(\frac{x_2^2}{4} + x_2\right)s_2\right] .\end{aligned}$$

Therefore we obtain

$$\mathbb{E}[D_1(s,t)|\mathcal{F}_2] - D_2(s,t) \le \frac{x_1^2}{72} - \frac{x_1}{6} \le 0 .$$

since $0 \le x_1 \le 1$. Thus $\mathbb{E}[D_1(s,t)|\mathcal{F}_2] \le D_2(s,t)$ for any $s < t$, as needed. Now assume that

$$\mathbb{E}[D_n(s,t)|\mathcal{F}_{n+1}] \le D_{n+1}(s,t)$$

holds for any $n \geq 1$. Note that the latter is equivalent to assuming

$$\begin{aligned}
&\frac{1}{n+1}\sum_{i=1}^{n+1}\prod_{k=1}^{i-1}\left(1+\frac{1-q(y_k)}{n-k+2}\right)^{2\mathbb{1}_{\{y_k<s\}}}\left(1+\frac{1-q(y_k)}{n-k+1}\right)^{\mathbb{1}_{\{s<y_k<t\}}}\\
&\qquad\times\prod_{k=i+1}^{n+1}\left(1+\frac{1-q(y_k)}{n-k+3}\right)^{2\mathbb{1}_{\{y_k<s\}}}\left(1+\frac{1-q(y_k)}{n-k+2}\right)^{\mathbb{1}_{\{s<y_k<t\}}}\\
&\leq\prod_{k=1}^{n+1}\left(1+\frac{1-q(y_k)}{n-k+3}\right)^{2\mathbb{1}_{\{y_k<s\}}}\prod_{k=1}^{n+1}\left(1+\frac{1-q(y_k)}{n-k+2}\right)^{\mathbb{1}_{\{s<y_k<t\}}} \qquad (4.9)
\end{aligned}$$

holds for arbitrary $y_k \geq 0$. Next define for $s < t$ and $n \geq 1$

$$A_{n+2}(s,t) := \prod_{k=2}^{n+2}\left[1+\frac{1-q(Z_{k:n+2})}{n-k+4}\right]^{2\mathbb{1}_{\{Z_{k:n+2}<s\}}}\times\left[1+\frac{1-q(Z_{k:n+2})}{n-k+3}\right]^{\mathbb{1}_{\{s<Z_{k:n+2}<t\}}}.$$

Now consider that we get from (4.8)

$$\begin{aligned}
&\mathbb{E}[D_{n+1}(s,t)|\mathcal{F}_{n+2}]\\
&=\frac{1}{n+2}\sum_{i=1}^{n+2}\prod_{k=1}^{i-1}\left(1+\frac{1-q(Z_{k:n+2})}{n-k+3}\right)^{2\mathbb{1}_{\{Z_{k:n+2}<s\}}}\left(1+\frac{1-q(Z_{k:n+2})}{n-k+2}\right)^{\mathbb{1}_{\{s<Z_{k:n+2}<t\}}}\\
&\qquad\times\prod_{k=i+1}^{n+2}\left(1+\frac{1-q(Z_{k:n+2})}{n-k+4}\right)^{2\mathbb{1}_{\{Z_{k:n+2}<s\}}}\left(1+\frac{1-q(Z_{k:n+2})}{n-k+3}\right)^{\mathbb{1}_{\{s<Z_{k:n+2}<t\}}}\\
&=\frac{A_{n+2}}{n+2}+\frac{1}{n+2}\sum_{i=2}^{n+2}\prod_{k=1}^{i-1}\cdots\times\prod_{k=i+1}^{n+2}\cdots\\
&=\frac{A_{n+2}}{n+2}+\frac{1}{n+2}\sum_{i=1}^{n+1}\prod_{k=1}^{i}\cdots\times\prod_{k=i+2}^{n+2}\cdots\\
&=\frac{A_{n+2}}{n+2}+\frac{1}{n+2}\left(1+\frac{1-q(Z_{1:n+2})}{n+2}\right)^{2\mathbb{1}_{\{Z_{1:n+2}<s\}}}\left(1+\frac{1-q(Z_{1:n+2})}{n+1}\right)^{\mathbb{1}_{\{s<Z_{1:n+2}<t\}}}\\
&\qquad\times\sum_{i=1}^{n+1}\prod_{k=1}^{i-1}\left(1+\frac{1-q(Z_{k+1:n+2})}{n-k+2}\right)^{2\mathbb{1}_{\{Z_{k+1:n+2}<s\}}}\\
&\qquad\qquad\times\left(1+\frac{1-q(Z_{k+1:n+2})}{n-k+1}\right)^{\mathbb{1}_{\{s<Z_{k+1:n+2}<t\}}}\\
&\qquad\quad\times\prod_{k=i+1}^{n+1}\left(1+\frac{1-q(Z_{k+1:n+2})}{n-k+3}\right)^{2\mathbb{1}_{\{Z_{k+1:n+2}<s\}}}
\end{aligned}$$

$$\times \left(1 + \frac{1 - q(Z_{k+1:n+2})}{n-k+2}\right)^{\mathbb{1}_{\{s<Z_{k+1:n+2}<t\}}} .$$

Using (4.9) on the right hand side of the equation above yields

$$\begin{aligned}
&\mathbb{E}[D_{n+1}(s,t)|\mathcal{F}_{n+2}] \\
&\leq \frac{A_{n+2}}{n+2} + \frac{n+1}{n+2}\left(1 + \frac{1 - q(Z_{1:n+2})}{n+2}\right)^{2\mathbb{1}_{\{Z_{1:n+2}<s\}}} \left(1 + \frac{1 - q(Z_{1:n+2})}{n+1}\right)^{\mathbb{1}_{\{s<Z_{1:n+2}<t\}}} \\
&\qquad \times \prod_{k=1}^{n+1}\left(1 + \frac{1 - q(Z_{k+1:n+2})}{n-k+3}\right)^{2\mathbb{1}_{\{Z_{k+1:n+2}<s\}}} \\
&\qquad\qquad \times \left(1 + \frac{1 - q(Z_{k+1:n+2})}{n-k+2}\right)^{\mathbb{1}_{\{s<Z_{k+1:n+2}<t\}}} \\
&= A_{n+2}\left[\frac{1}{n+2} + \frac{n+1}{n+2}\left(1 + \frac{1 - q(Z_{1:n+2})}{n+2}\right)^{2\mathbb{1}_{\{Z_{1:n+2}<s\}}}\right. \\
&\qquad\qquad \left.\times \left(1 + \frac{1 - q(Z_{1:n+2})}{n+1}\right)^{\mathbb{1}_{\{s<Z_{1:n+2}<t\}}}\right] .
\end{aligned}$$

For the moment, let

$$x_1 := 1 - q(Z_{1:n+2}),\ s_1 := \mathbb{1}_{\{Z_{1:n+2}<s\}} \text{ and } t_1 := \mathbb{1}_{\{s<Z_{1:n+2}<t\}}$$

Now we can rewrite the above as

$$\mathbb{E}[D_{n+1}(s,t)|\mathcal{F}_{n+2}] \leq A_{n+2}\left[\frac{1}{n+2} + \frac{n+1}{n+2}\left(1 + \frac{x_1 s_1}{n+2}\right)^2\left(1 + \frac{x_1 t_1}{n+1}\right)\right] . \tag{4.10}$$

Next consider

$$\begin{aligned}
\left(1 + \frac{x_1 t_1}{n+1}\right) &= \left(1 + \frac{x_1 t_1}{n+2} - \frac{1}{n+2}\right)\left(1 + \frac{1}{n+1}\right) \\
&= \left(1 + \frac{x_1 t_1}{n+2}\right) + \frac{1}{n+1}\left(1 + \frac{x_1 t_1}{(n+2)}\right) - \frac{1}{n+1} \\
&= \left(1 + \frac{x_1 t_1}{n+2}\right) + \frac{x_1 t_1}{(n+1)(n+2)} .
\end{aligned}$$

Thus we get

$$
\begin{aligned}
&\frac{n+1}{n+2}\left(1+\frac{x_1 s_1}{n+2}\right)^2\left(1+\frac{x_1 t_1}{n+1}\right) \\
&=\frac{n+1}{n+2}\left(1+\frac{x_1 s_1}{n+2}\right)^2\left(1+\frac{x_1 t_1}{n+2}\right)+\left(1+\frac{x_1 s_1}{n+2}\right)^2\frac{x_1 t_1}{(n+2)^2}\ .
\end{aligned}
$$

But now

$$
\begin{aligned}
\left(1+\frac{x_1 s_1}{n+2}\right)^2\frac{x_1 t_1}{(n+2)^2} &= \left(1+2\frac{x_1 s_1}{n+2}+\frac{x_1^2 s_1}{(n+2)^2}\right)\frac{x_1 t_1}{(n+2)^2} \\
&= \frac{x_1 t_1}{(n+2)^2}
\end{aligned}
$$

since $s_1 \cdot t_1 = 0$ for all $s < t$. Hence we can rewrite the term in brackets in (4.10) as

$$
\begin{aligned}
&\frac{1}{n+2}+\frac{n+1}{n+2}\left(1+\frac{x_1 s_1}{n+2}\right)^2\left(1+\frac{x_1 t_1}{n+1}\right) \\
&=\frac{1}{n+2}+\frac{x_1 t_1}{(n+2)^2}+\frac{n+1}{n+2}\left(1+\frac{x_1 s_1}{n+2}\right)^2\left(1+\frac{x_1 t_1}{n+2}\right) \\
&=\frac{1}{n+2}\left(1+\frac{x_1 t_1}{n+2}\right)+\frac{n+1}{n+2}\left(1+\frac{x_1 s_1}{n+2}\right)^2\left(1+\frac{x_1 t_1}{n+2}\right) \\
&=\left[\frac{1}{n+2}+\frac{n+1}{n+2}\left(1+\frac{x_1}{n+2}\right)^{2s_1}\right]\left(1+\frac{x_1}{n+2}\right)^{t_1} \\
&\leq\left(1+\frac{x_1}{n+3}\right)^{2s_1}\left(1+\frac{x_1}{n+2}\right)^{t_1}\ .
\end{aligned}
$$

The latter inequality above holds, since

$$
\left[\frac{1}{n+2}+\frac{n+1}{n+2}\left(1+\frac{x}{n+2}\right)^2\right] \leq \left(1+\frac{x}{n+3}\right)^2
$$

for any $0 \leq x \leq 1$. (c. f. Bose and Sen (1999), page 197). Therefore we can rewrite (4.10) as

$$
\mathbb{E}[D_{n+1}(s,t)|\mathcal{F}_{n+2}] \leq A_{n+2}\left(1+\frac{1-q(Z_{1:n+2})}{n+3}\right)^{2\mathbb{1}_{\{Z_{1:n+2}<s\}}}
$$

$$\times \left(1 + \frac{1 - q(Z_{1:n+2})}{n+2}\right)^{\mathbb{1}_{\{s<Z_{1:n+2}<t\}}}$$
$$= D_{n+2}(s,t) \ .$$

This concludes the proof. □

Lemma 4.6. *Let $s < t$ s. t. $H(t) < 1$. Then $\Delta_n(s,t) \nearrow D(s,t)$.*

Proof. Consider that we have for $n \geq 2$

$$\Delta_n(s,t) = \mathbb{E}[D_n(s,t)] = \mathbb{E}[D_n(s,t)|\mathcal{F}_\infty]$$

by definition of $\Delta_n(s,t)$ and Lemma 3.4. Next note that we have $D_n(s,t) \to D(s,t)$ almost surely, according to Lemma 4.4. Moreover we get from Lemma 4.5, that $\{D_n, \mathcal{F}_n\}_{n\geq 1}$ is a reverse supermartingale. Now this together with Proposition 5-3-11 of Neveu (1975) yields

$$\mathbb{E}[D_n(s,t)|\mathcal{F}_\infty] \nearrow D(s,t) \ .$$

This proves the lemma. □

We will now proceed to find an explicit representation for $\mathbb{E}[S_n]$ in terms of the reverse supermartingale D_n to identify the limit $S = S(q)$. Consider the following lemma.

Lemma 4.7. *For continuous $H(\cdot)$, we have*

$$\mathbb{E}[S_n(q)] = \frac{n-1}{n}\mathbb{E}[\phi(Z_1, Z_2)q(Z_1)q(Z_2)\{\Delta_{n-2}(Z_1, Z_2) + \bar{\Delta}_{n-2}(Z_1, Z_2)\}\mathbb{1}_{\{Z_1<Z_2\}}] \ .$$

Proof. Consider the following

$$\begin{aligned}
\mathbb{E}[S_n(q)] &= \sum\sum_{1\le i<j\le n} \mathbb{E}\left[\phi(Z_{i:n}, Z_{j:n})\frac{q(Z_{i:n})}{n-i+1)}\prod_{k=1}^{i-1}\left[1-\frac{q(Z_{k:n})}{n-k+1}\right]\right. \\
&\qquad\qquad \left.\times \frac{q(Z_{j:n})}{n-j+1}\prod_{l=1}^{j-1}\left[1-\frac{q(Z_{l:n})}{n-l+1}\right]\right] \\
&= \frac{1}{n^2}\sum\sum_{1\le i<j\le n} \mathbb{E}\left[\phi(Z_{i:n}, Z_{j:n})q(Z_{i:n})\prod_{k=1}^{i-1}\left[1+\frac{1-q(Z_{k:n})}{n-k+1}\right]\right. \\
&\qquad\qquad \left.\times\, q(Z_{j:n})\prod_{l=1}^{j-1}\left[1+\frac{1-q(Z_{l:n})}{n-l+1}\right]\right] \\
&= \frac{1}{n^2}\sum\sum_{1\le i<j\le n} \mathbb{E}\left[\phi(Z_{i:n}, Z_{j:n})q(Z_{i:n})q(Z_{j:n})B_n(Z_{i:n})B_n(Z_{j:n})\right] \\
&= \frac{1}{2n^2}\sum_{i=1}^{n}\sum_{j=1}^{n} \mathbb{E}\left[\mathbb{1}_{\{i\ne j\}}\phi(Z_{i:n}, Z_{j:n})q(Z_{i:n})q(Z_{j:n})B_n(Z_{i:n})B_n(Z_{j:n})\right] \\
&= \frac{1}{2n^2}\sum_{i=1}^{n}\sum_{j=1}^{n} \mathbb{E}\left[\mathbb{1}_{\{i\ne j\}}\phi(Z_i, Z_j)q(Z_i)q(Z_j)B_n(Z_i)B_n(Z_j)\right]\ . \qquad (4.11)
\end{aligned}$$

According to Lemma 4.2 we obtain

$$\mathbb{E}[S_n(q)] = \frac{n-1}{2n}\mathbb{E}\left[\phi(Z_1, Z_2)q(Z_1)q(Z_2)B_n(Z_1)B_n(Z_2)\right]\ .$$

Now, since ϕ and q are measurable, we can apply Lemma 4.3 to obtain the result. □

The following result is necessary for the proof of Lemma 4.12.

Lemma 4.8. *For continuous H and $t \le T < \tau_H$, we have $C_n(t) \to 0$ as $n \to \infty$ w. p. 1, and $C_n(t) \in [0, 1]$ for all $n \ge 1$ and $t \ge 0$.*

Proof. It is easy to see that $0 \le C_n(t) \le 1$ for any $t \ge 0$ and $n \ge 2$, since $0 \le q(t) \le 1$ and $\mathbb{1}_{\{Z_{i-1:n}<t\le Z_{i:n}\}} = 1$ for exactly one $i \in \{1, \ldots, n+1\}$. Let's now consider

$$C_n(t) = \sum_{i=1}^{n+1}\frac{1-q(t)}{n-i+2}[\mathbb{1}_{\{Z_{i-1:n}<t\}} - \mathbb{1}_{\{Z_{i:n}<t\}}]$$

$$
\begin{aligned}
&= \sum_{i=1}^{n+1} \frac{1-q(t)}{n-i+2} \mathbb{1}_{\{Z_{i-1:n}<t\}} - \sum_{i=1}^{n+1} \frac{1-q(t)}{n-i+2} \mathbb{1}_{\{Z_{i:n}<t\}} \\
&= \sum_{i=0}^{n} \frac{1-q(t)}{n-i+1} \mathbb{1}_{\{Z_{i:n}<t\}} - \sum_{i=1}^{n} \frac{1-q(t)}{n-i+2} \mathbb{1}_{\{Z_{i:n}<t\}} \\
&= \sum_{i=1}^{n} \frac{1-q(t)}{n-i+1} \mathbb{1}_{\{Z_{i:n}<t\}} + \frac{(1-q(t))}{n+1} - \sum_{i=1}^{n} \frac{1-q(t)}{n-i+2} \mathbb{1}_{\{Z_{i:n}<t\}} \\
&= (1-q(t)) \left\{ \frac{1}{n+1} + \sum_{i=1}^{n} \left[\frac{1}{n-i+1} - \frac{1}{n-i+2} \right] \mathbb{1}_{\{Z_{i:n}<t\}} \right\} \\
&= (1-q(t)) \sum_{i=1}^{n} \left[\frac{1}{n-nH_n(Z_{i:n})+1} \frac{1}{n-nH_n(Z_{i:n})+2} \right] \mathbb{1}_{\{Z_{i:n}<t\}} \\
&\quad + \frac{1-q(t)}{n+1} \\
&= (1-q(t)) \int_0^t \left[\frac{1}{1-H_n(x)+\frac{1}{n}} - \frac{1}{1-H_n(x)+\frac{2}{n}} \right] H_n(dx) \\
&\quad + \frac{1-q(t)}{n+1} \ .
\end{aligned} \tag{4.12}
$$

In Lemma 4.4 we have seen that

$$
\int_0^t \frac{1}{1-H_n(x)+\frac{2}{n}} H_n(dx) \to \int_0^t \frac{1}{1-H(x)} H(dx) \ .
$$

By the same arguments we obtain

$$
\int_0^t \frac{1}{1-H_n(x)+\frac{1}{n}} H_n(dx) \to \int_0^t \frac{1}{1-H(x)} H(dx) \ .
$$

Therefore the right hand side of (4.12) converges to zero. $\square$

Recall the following quantities from chapter 2:

$$
H^1(x) = \int_0^x m(z,\theta_0) H(dz)
$$

and

$$
H_n^1(x) = \int_0^x m(z,\theta_0) H_n(dz) = \frac{1}{n} \sum_{i=1}^{n} \mathbb{1}_{\{Z_{i:n} \le x\}} m(Z_{i:n},\theta_0) \ ,
$$

c. f. Dikta (1998), Lemma 3.12. The following lemma contains an integration by parts result, which will be useful in order to prove Lemma 4.10.

Lemma 4.9. *For any* $0 \leq s < t \leq T$ *we have*

$$\begin{aligned}
&\int_s^{t-} \frac{1}{1-H(z)} H_n(dz) - \int_s^t \frac{1}{1-H(z)} H(dz) \\
&= \frac{H_n(t) - H(t)}{1-H(t)} - \frac{H_n(s-) - H(s)}{1-H(s)} - \int_s^t \frac{H_n(z-) - H(z)}{(1-H(z))^2} H(dz) - \gamma_n(t) \qquad (4.13)
\end{aligned}$$

and

$$\begin{aligned}
&\int_s^{t-} \frac{1}{1-H(z)} H_n^1(dz) - \int_s^t \frac{1}{1-H(z)} H^1(dz) \\
&= \frac{H_n^1(t) - H^1(t)}{1-H(t)} - \frac{H_n^1(s-) - H^1(s)}{1-H(s)} - \int_s^t \frac{H_n^1(z-) - H^1(z)}{(1-H(z))^2} H(dz) - \gamma_n^1(t) \quad (4.14)
\end{aligned}$$

where

$$\gamma_n(t) = \frac{H_n(t) - H_n(t-)}{1-H(t)} \qquad \text{and} \qquad \gamma_n^1(t) = \frac{H_n^1(t) - H_n^1(t-)}{1-H(t)} \ .$$

Proof. First consider that we can write

$$\int_s^t \frac{1}{1-H(z)} H_n(dz) = \int_s^{t-} \frac{1}{1-H(z)} H_n(dz) + \gamma_n(s) \ .$$

Thus we have

$$\begin{aligned}
\int_s^{t-} \frac{1}{1-H(z)} H_n(dz) &= \int_s^t \frac{1}{1-H(z)} H_n(dz) - \gamma_n(s) \\
&= \int_s^t \left(\frac{1}{1-H(z)} - 1 \right) H_n(dz) + \int_s^t 1 H_n(dz) - \gamma_n(s) \\
&= \int_s^t \frac{H(z)}{1-H(z)} H_n(dz) + H_n(t) - H_n(s-) - \gamma_n(s)
\end{aligned}$$

since we have

$$\int_s^t 1 H_n(dz) = \int_0^t 1 H_n(dz) - \int_0^{s-} 1 H_n(dz) = H_n(t) - H_n(s-) \ .$$

We will now use a version of integration by parts (see Cohn (2013), p. 164) to show

$$\begin{aligned}&\int_s^t \frac{H(z)}{1-H(z)} H_n(dz) + H_n(t) - H_n(s-)\\ &= \frac{H_n(t)}{1-H(t)} - \frac{H_n(s-)}{1-H(s)} - \int_s^t \frac{H_n(z)}{(1-H(z))^2} H(dz)\end{aligned}$$

First let's define $\tilde{G}(x) := H_n(x)$ and

$$\tilde{F}(x) := \frac{H(x)}{1-H(x)}$$

Moreover denote $\mu_{\tilde{F}}$ and $\mu_{\tilde{G}}$ the measures induced by $\tilde{F}$ and $\tilde{G}$ respectively. Note that we have

$$\mu_{\tilde{F}}(]s,t]) = \tilde{F}(t) - \tilde{F}(s) \tag{4.15}$$

Next consider that we can write

$$\tilde{F}(x) = \int_0^x \frac{1}{(1-H(z))^2} H(dz)$$

since we have

$$\begin{aligned}\int_0^x \frac{1}{(1-H(z))^2} H(dz) &= \int_0^{H(x)} \frac{1}{(1-u)^2} du\\ &= \int_0^{H(x)} \frac{1}{(1-u)^2} du\\ &= \frac{1}{1-H(x)} - 1\\ &= \frac{H(x)}{1-H(x)} \ .\end{aligned}$$

Now combining the above with (4.15) yields

$$\mu_{\tilde{F}}(]s,t]) = \tilde{F}(t) - \tilde{F}(s) = \int_s^t \frac{1}{(1-H(z))^2} H(dz) \ .$$

Therefore the Radon Nikodym derivative of $\mu_{\tilde{F}}$ w. r. t. H is given by

$$\frac{\mu_{\tilde{F}}(dx)}{H(dx)} = \frac{1}{(1 - H(x))^2} \ . \tag{4.16}$$

Note that $\tilde{F}$ and $\tilde{G}$ are bounded, right-continuous and vanish at $-\infty$. Thus we can apply Cohn (2013), p. 164, to obtain

$$\int_s^t \tilde{F}(z)\mu_{\tilde{G}}(dz) = \tilde{F}(t)\tilde{G}(t) - \tilde{F}(s-)\tilde{G}(s-) - \int_s^t \tilde{G}(z-)\mu_{\tilde{F}}(dz) \ .$$

Now we get by (4.16) and by definition of $\tilde{F}$ and $\tilde{G}$ that

$$\begin{aligned}\int_0^s \frac{H(z)}{1 - H(z)} H_n(dz) &= \frac{H_n(t)H(t)}{1 - H(t)} - \frac{H_n(s-)H(s)}{1 - H(s)} - \int_s^t H_n(z-)\mu_{\tilde{F}}(dz) \\ &= \frac{H_n(t)H(t)}{1 - H(t)} - \frac{H_n(s-)H(s)}{1 - H(s)} - \int_s^t \frac{H_n(z-)}{(1 - H(z))^2} H(dz) \ .\end{aligned}$$

Therefore we have

$$\begin{aligned}\int_s^{t-} \frac{1}{1 - H(z)} H_n(dz) &= \int_s^t \frac{H(z)}{1 - H(z)} H_n(dz) + H_n(t) - H_n(s-) - \gamma_n(s) \\ &= \frac{H_n(t)H(t)}{1 - H(t)} - \frac{H_n(s-)H(s)}{1 - H(s)} - \int_0^s \frac{H_n(z-)}{(1 - H(z))^2} H(dz) \\ &\quad + H_n(t) - H_n(s-) - \gamma_n(s) \\ &= \frac{H_n(t)}{1 - H(t)} - \frac{H_n(s-)}{1 - H(s)} - \int_0^s \frac{H_n(z-)}{(1 - H(z))^2} H(dz) \\ &\quad - \gamma_n(s) \ . \end{aligned} \tag{4.17}$$

The latter equality holds, since

$$\frac{H_n(t)H(t)}{1 - H(t)} + H_n(t) = \frac{H_n(t)}{1 - H(t)}$$

and

$$\frac{H_n(s-)H(s)}{1-H(s)} + H_n(s-) = \frac{H_n(s-)}{1-H(s)} \; .$$

Now consider the following

$$\int_s^t \frac{1}{1-H(z)} H(dz) = \int_s^t \frac{H(z)}{1-H(z)} H(dz) + H(t) - H(s)$$

Define $\bar{G}(x) := H(x)$ and note that $\bar{G}(x)$ is bounded, right-continuous and vanishes at $-\infty$. Therefore applying Cohn (2013), p. 164, to $\tilde{F}$ and $\bar{G}$ yields

$$\int_s^t \frac{H(z)}{1-H(z)} H(dz) = \frac{H^2(t)}{1-H(t)} - \frac{H^2(s)}{1-H(s)} - \int_s^t \frac{H(z)}{(1-H(z))^2} H(dz) \; .$$

Hence we have

$$\begin{aligned}
\int_s^t \frac{1}{1-H(z)} H(dz) &= \frac{H^2(t)}{1-H(t)} - \frac{H^2(s)}{1-H(s)} - \int_s^t \frac{H(z)}{(1-H(z))^2} H(dz) \\
&\quad + H(t) - H(s) \\
&= \frac{H(t)}{1-H(t)} - \frac{H(s)}{1-H(s)} - \int_s^t \frac{H(z)}{(1-H(z))^2} H(dz) \; . \qquad (4.18)
\end{aligned}$$

Combining (4.17) and (4.18) yields

$$\begin{aligned}
&\int_s^{t-} \frac{1}{1-H(z)} H_n(dz) - \int_s^t \frac{1}{1-H(z)} H(dz) \\
&= \frac{H_n(t) - H(t)}{1-H(t)} - \frac{H_n(s-) - H(s)}{1-H(s)} - \int_s^t \frac{H_n(z-) - H(z)}{1-H(z)} H(dz) - \gamma_n(t) \; .
\end{aligned}$$

Thus equation (4.13) from the statement of the lemma has been established. Next define $\tilde{G}^1(x) := H_n^1(x)$ and apply Cohn (2013), p. 164, to $\tilde{F}$ and $\tilde{G}^1$ to obtain

$$\int_s^t \frac{H(z)}{1-H(z)} H_n^1(dz) = \frac{H_n^1(t)H(t)}{1-H(t)} - \frac{H_n^1(s-)H(s)}{1-H(s)} - \int_s^t \frac{H_n^1(z)}{(1-H(z))^2} H(dz) \quad (4.19)$$

Next define $\bar{G}^1(x) := H^1(x)$ and apply Cohn (2013), p. 164, to $\tilde{F}$ and $\bar{G}^1$ to obtain

$$\int_s^t \frac{H(z)}{1-H(z)} H^1(dz) = \frac{H^1(t)H(t)}{1-H(t)} - \frac{H^1(s-)H(s)}{1-H(s)} - \int_s^t \frac{H^1(z)}{(1-H(z))^2} H(dz) \quad (4.20)$$

Finally consider the following

$$\begin{aligned}
&\int_s^{t-} \frac{1}{1-H(z)} H_n^1(dz) - \int_s^t \frac{1}{1-H(z)} H^1(dz) \\
&= \int_s^t \frac{1}{1-H(z)} H_n^1(dz) - \int_s^t \frac{1}{1-H(z)} H^1(dz) - \gamma_n^1(t) \\
&= \int_s^t \frac{H(z)}{1-H(z)} H_n^1(dz) + H_n^1(t) - H_n^1(s-) \\
&\quad - \int_s^t \frac{1}{1-H(z)} H(dz) + H^1(t) - H^1(s-) - \gamma_n^1(t) \; .
\end{aligned}$$

Now combining the above with equations (4.19) and (4.20) yields the second part of the lemma. □

The lemma below contains a statement about uniform convergence of processes considered in the proof of Lemma 4.4. It will be used to establish Corollary 4.11.

Lemma 4.10. *The following holds for any* $T < \tau_H$*.*

$$\sup_{0 \le s < t \le T} \left| \int_s^{t-} \frac{1-m(z,\theta_0)}{1-H(z)} H_n(dz) - \int_s^t \frac{1-m(z,\theta_0)}{1-H(z)} H(dz) \right| \to 0$$

almost surely as $n \to \infty$*.*

Proof. First consider the following

$$\begin{aligned}
&\sup_{0 \le s < t \le T} \left| \int_s^{t-} \frac{1-m(z,\theta_0)}{1-H(z)} H_n(dz) - \int_s^t \frac{1-m(z,\theta_0)}{1-H(z)} H(dz) \right| \\
&= \sup_{0 \le s < t \le T} \left| \int_s^{t-} \frac{1}{1-H(z)} H_n(dz) - \int_s^{t-} \frac{1}{1-H(z)} H(dz) \right. \\
&\qquad \left. + \int_s^{t-} \frac{m(z,\theta_0)}{1-H(z)} H(dz) - \int_s^{t-} \frac{m(z,\theta_0)}{1-H(z)} H_n(dz) \right|
\end{aligned}$$

$$
\begin{aligned}
&= \sup_{0\le s<t\le T}\left|\int_s^{t-}\frac{1}{1-H(z)}H_n(dz)-\int_s^{t-}\frac{1}{1-H(z)}H(dz)\right.\\
&\qquad\left.+\int_s^{t-}\frac{1}{1-H(z)}H^1(dz)-\int_s^{t-}\frac{1}{1-H(z)}H_n^1(dz)\right|\\
&\le \sup_{0\le s<t\le T}\left|\int_s^{t-}\frac{1}{1-H(z)}H_n(dz)-\int_s^{t-}\frac{1}{1-H(z)}H(dz)\right|\\
&\quad+\sup_{0\le s<t\le T}\left|\int_s^{t-}\frac{1}{1-H(z)}H^1(dz)-\int_s^{t-}\frac{1}{1-H(z)}H_n^1(dz)\right|\ .\,. \qquad (4.21)
\end{aligned}
$$

Applying Lemma 4.9 equation (4.13) to the first term above yields

$$
\begin{aligned}
&\sup_{0\le s<t\le T}\left|\int_s^{t-}\frac{1}{1-H(z)}H_n(dz)-\int_s^{t-}\frac{1}{1-H(z)}H(dz)\right|\\
&=\sup_{0\le s<t\le T}\left|\frac{H_n(t)-H(t)}{1-H(t)}-\frac{H_n(s-)-H(s)}{1-H(s)}\right.\\
&\qquad\left.-\int_s^{t}\frac{H_n(z-)-H(z)}{(1-H(z))^2}H(dz)-\frac{H_n(t-)-H_n(t)}{1-H(t)}\right|\\
&\le \sup_{0\le s<t\le T}\left|\frac{H_n(t)-H(t)}{1-H(t)}\right|+\sup_{0\le s<t\le T}\left|\frac{H_n(s-)-H(s)}{1-H(s)}\right|\\
&\quad+\sup_{0\le s<t\le T}\left|\int_s^{t}\frac{H_n(z-)-H(z)}{(1-H(z))^2}H(dz)\right|+\sup_{0\le s<t\le T}\left|\frac{H_n(t-)-H_n(t)}{1-H(t)}\right|\ .
\end{aligned}
$$

Next consider that we have

$$
\sup_{0\le s<t\le T}\left|\frac{H_n(t)-H(t)}{1-H(t)}\right|\le\frac{\sup_{x\le T}|H_n(x)-H(x)|}{1-H(T)}
$$

and

$$
\sup_{0\le s<t\le T}\left|\frac{H_n(s-)-H(s)}{1-H(s)}\right|\le\frac{\sup_{x\le T}|H_n(x)-H(x)|+\frac{1}{n}}{1-H(T)}\ .
$$

Furthermore consider

$$
\begin{aligned}
\sup_{0\le s<t\le T}\left|\int_s^{t}\frac{H_n(z-)-H(z)}{(1-H(z))^2}H(dz)\right| &\le \sup_{0\le s<t\le T}\left|\int_0^{t}\frac{H_n(z-)-H(z)}{(1-H(z))^2}H(dz)\right|\\
&\quad+\sup_{0\le s<t\le T}\left|\int_0^{s}\frac{H_n(z-)-H(z)}{(1-H(z))^2}H(dz)\right|
\end{aligned}
$$

$$\leq 2 \cdot \frac{\sup_{x \leq T} |H_n(x) - H(x)| + \frac{1}{n}}{(1 - H(T))^2} \ ,$$

since we have for $t \leq T$

$$\left| \int_0^t \frac{H_n(z-) - H(z)}{(1 - H(z))^2} H(dz) \right| \leq \int_0^t \frac{|H_n(z-) - H(z)|}{(1 - H(T))^2} H(dz) \leq \frac{\sup_{x \leq T} |H_n(x) - H(x)| + \frac{1}{n}}{(1 - H(T))^2}$$

using Jensen's inequality. Moreover note that $H_n(s) - H_n(s-) \leq n^{-1}$ for any $0 \leq s \leq T$ and hence

$$\sup_{0 \leq s < t \leq T} \left| \frac{H_n(s-) - H_n(s)}{1 - H(s)} \right| \leq \frac{1}{n(1 - H(T))} \ .$$

Therefore we obtain

$$\begin{aligned}
&\sup_{0 \leq s < t \leq T} \left| \int_s^{t-} \frac{1}{1 - H(z)} H_n(dz) - \int_s^{t-} \frac{1}{1 - H(z)} H(dz) \right| \\
&\leq \frac{\sup_{x \leq T} |H_n(x) - H(x)|}{1 - H(T)} + \frac{\sup_{x \leq T} |H_n(x) - H(x)| + \frac{1}{n}}{1 - H(T)} \\
&\qquad + 2 \cdot \frac{\sup_{x \leq T} |H_n(x) - H(x)| + \frac{1}{n}}{(1 - H(T))^2} + \frac{1}{n(1 - H(T))} \\
&\to 0
\end{aligned}$$

almost surely as $n \to \infty$ by the Glivenko-Cantelli Theorem and since $H(T) < 1$. Now let's consider the latter term in (4.21). Applying Lemma 4.9 equation (4.14) yields

$$\begin{aligned}
&\sup_{0 \leq s < t \leq T} \left| \int_s^{t-} \frac{1}{1 - H(z)} H_n^1(dz) - \int_s^{t-} \frac{1}{1 - H(z)} H^1(dz) \right| \\
&= \sup_{0 \leq s < t \leq T} \left| \frac{H_n^1(t) - H^1(t)}{1 - H(t)} - \frac{H_n^1(s-) - H^1(s)}{1 - H(s)} \right. \\
&\qquad \left. - \int_s^t \frac{H_n^1(z-) - H^1(z)}{(1 - H(z))^2} H(dz) - \frac{H_n^1(t-) - H_n^1(t)}{1 - H(t)} \right|
\end{aligned}$$

$$\leq \sup_{0\leq s<t\leq T}\left|\frac{H_n^1(t)-H^1(t)}{1-H(t)}\right| + \sup_{0\leq s<t\leq T}\left|\frac{H_n^1(s-)-H^1(s)}{1-H(s)}\right|$$
$$+ \sup_{0\leq s<t\leq T}\left|\int_s^t \frac{H_n^1(z-)-H^1(z)}{(1-H(z))^2}H(dz)\right| + \sup_{0\leq s<t\leq T}\left|\frac{H_n^1(t-)-H_n^1(t)}{1-H(t)}\right|$$
$$\leq \frac{\sup_{x\leq T}|H_n^1(x)-H^1(x)|}{1-H(T)} + \frac{\sup_{x\leq T}|H_n^1(x)-H^1(x)|+\frac{1}{n}}{1-H(T)}$$
$$+ 2\cdot\frac{\sup_{x\leq T}|H_n^1(x)-H^1(x)|+\frac{1}{n}}{(1-H(T))^2} + \frac{1}{n(1-H(T))}$$
$$\to 0$$

almost surely as $n\to\infty$ by the Glivenko Cantelli Theorem and since $H(T)<1$. $\square$

The following Corollary is important for the proof of Theorem 1.3.

Corollary 4.11. *The measure zero sets* $\{\omega|C_n(s,m;\omega)\nrightarrow C(s,m)$ *as* $n\to\infty\}$ *and* $\{\omega|D_n(s,t,m;\omega)\nrightarrow D(s,t,m)$ *as* $n\to\infty\}$ *are independent of* s *and* t*.*

Proof. In Lemma 4.4 we have seen that $D_n(s,t,q)$ converges almost surely to $D(s,t,q)$ by Glivenko Cantelli and the SLLN. In order to show the statement of the corollary we need to show that this convergence is uniform in s and t. Let $q\equiv m(\cdot,\theta_0)$ and recall from the proof of Lemma 4.4 that we have

$$\left|\int_0^{s-}\frac{(1-q(z))(H_n(z)-H(z)-\frac{2}{n})}{(1-H_n(z)+\frac{2}{n})(1-H(z))}H_n(dz)\right|$$
$$\leq \frac{\sup_{z\leq T}|H_n(z)-H(z)-\frac{2}{n}|}{1-H(T)}\int_0^{T-}\frac{1}{1-H_n(z)}H_n(dz)\longrightarrow 0$$

almost surely as $n\to\infty$. Note that the right hand side above converges to zero independent of s and t. Next recall that

$$\int_0^{s-}\frac{1-q(z)}{1-H(z)}H_n(dz)\longrightarrow\int_0^{s}\frac{1-q(z)}{1-H(z)}H(dz) \tag{4.22}$$

by the SLLN. Note that this means pointwise convergence. But according to Lemma

4.10 we also have

$$\sup_{0\le s\le T}\left|\int_0^{s-}\frac{1-m(z,\theta_0)}{1-H(z)}H_n(dz)-\int_0^{s}\frac{1-m(z,\theta_0)}{1-H(z)}H(dz)\right|\to 0$$

almost surely as $n\to\infty$. Thus we can show that the convergence in (4.22) is indeed uniform in s and t. For the last part of the proof, we need

$$\sup_{0\le s<t\le T}\left|\int_s^{t-}\frac{1-m(z,\theta_0)}{1-H(z)}H_n(dz)-\int_s^{t}\frac{1-m(z,\theta_0)}{1-H(z)}H(dz)\right|\to 0$$

almost surely as $n\to\infty$, which is provided by Lemma 4.10 as well. Hence $D_n(s,t,m)\to D(s,t,m)$ almost surely, uniformly in s and t as $n\to\infty$. By similar arguments we get that $C_n(s,m)\to C(s,m)$ almost surely, uniformly in s and t as $n\to\infty$, considering the proof of Lemma 4.8. □

We will now identify the almost sure limits of $S_n(q)$ and $\bar{S}_n(q)$ in Lemma 4.12. Recall the following definitions from Chapter 2

$$\bar{S}_n(q):=\sum\sum_{1\le i<j\le n}\phi(Z_{i:n},Z_{j:n})\bar{W}_{i:n}(q)\bar{W}_{j:n}(q)$$

where

$$\bar{W}_{i:n}(q):=\prod_{k=1}^{n}\left(1-\frac{q(Z_{k:n})}{n-k+1}\right)\ .$$

Furthermore recall that we set

$$S(q):=\frac{1}{2}\int_0^\infty\int_0^\infty\phi(s,t)q(s)q(t)\exp\left(\int_0^s\frac{1-q(x)}{1-H(x)}H(dx)\right)$$
$$\times\exp\left(\int_0^t\frac{1-q(x)}{1-H(x)}H(dx)\right)H(ds)H(dt)$$

and

$$\bar{S}(q):=\frac{1}{2}\int_0^\infty\int_0^\infty\phi(s,t)\exp\left(\int_0^s\frac{1-q(x)}{1-H(x)}H(dx)\right)$$

$$\times \exp\left(\int_0^t \frac{1-q(x)}{1-H(x)} H(dx)\right) H(ds)H(dt) \ .$$

Lemma 4.12. *Let H be continuous and q be increasing. Then the following statements hold true:*

$$\lim_{n\to\infty} S_n(q) = S(q)$$

and

$$\lim_{n\to\infty} \bar{S}_n(q) = \bar{S}(q)$$

with probability one, if the limit on the right hand side exists.

Proof. Suppose H is continuous and q is increasing. First consider that S exists almost surely and we have

$$\lim_{n\to\infty} S_n = \lim_{n\to\infty} \mathbb{E}[S_n] = S$$

according to Theorem 3.5. Next consider

$$\begin{aligned}\mathbb{E}[S_n(q)] &= \frac{n-1}{n}\mathbb{E}[\phi(Z_1,Z_2)q(Z_1)q(Z_2)\{\Delta_{n-2}(Z_1,Z_2)+\bar{\Delta}_{n-2}(Z_1,Z_2)\}\mathbb{1}_{\{Z_1<Z_2\}}] \\ &= \frac{n-1}{n}\mathbb{E}[\phi(Z_1,Z_2)q(Z_1)q(Z_2)\Delta_{n-2}(Z_1,Z_2)\mathbb{1}_{\{Z_1<Z_2\}}] \\ &\quad + \frac{n-1}{n}\mathbb{E}[\phi(Z_1,Z_2)q(Z_1)q(Z_2)\bar{\Delta}_{n-2}(Z_1,Z_2)\mathbb{1}_{\{Z_1<Z_2\}}] \qquad (4.23)\end{aligned}$$

by Lemma 4.7. We will first focus on the second term above. Consider that for $s<t$

$$\lim_{n\to\infty} C_n(s)D_n(s,t) \leq \lim_{n\to\infty} C_n(s)D(s,t) = 0$$

almost surely as $n\to\infty$, since $0 \leq C_n(s) \leq 1$ and by Corollary 4.11. Also $C_n(s)D_n(s,t) \geq 0$ for all $n \geq 2$ and $s<t$. Thus $C_n(s)D_n(s,t) \to 0$ almost surely as $n\to\infty$ if $s<t$. Furthermore note that $C_n(s)D_n(s,t) \leq D(s,t)$ almost surely, for

all $n \geq 2$ and $s < t$ by Lemma 4.6. Moreover note that $D(s,t)$ is integrable, since on $\{Z_1 < Z_2\}$ we have

$$\begin{aligned}
\mathbb{E}[D(Z_1, Z_2)] &= \mathbb{E}\left[\int_0^{Z_1} \frac{1-q(x)}{1-H(x)} H(dx) + \int_0^{Z_2} \frac{1-q(x)}{1-H(x)} H(dx)\right] \\
&\leq \mathbb{E}\left[\int_0^{Z_{n:n}} \frac{1}{1-H(x)} H(dx) + \int_0^{Z_{n:n}} \frac{1}{1-H(x)} H(dx)\right] \\
&\leq \mathbb{E}\left[-2\ln(1-H(Z_{n:n}))\right] \\
&< \infty \; .
\end{aligned}$$

Therefore we obtain

$$\begin{aligned}
\lim_{n\to\infty} \mathbb{1}_{\{Z_1<Z_2\}} \bar{\Delta}_{n-2}(Z_1, Z_2) &= \lim_{n\to\infty} \mathbb{1}_{\{Z_1<Z_2\}} \mathbb{E}\left[C_{n-2}(Z_1) D_{n-2}(Z_1, Z_2)\right] \\
&= \mathbb{1}_{\{Z_1<Z_2\}} \mathbb{E}\left[\lim_{n\to\infty} C_n(Z_1) D_n(Z_1, Z_2)\right] \\
&= 0
\end{aligned}$$

according to the Dominated Convergence Theorem. Thus

$$\phi(Z_1, Z_2) q(Z_1) q(Z_2) \mathbb{1}_{\{Z_1<Z_2\}} \bar{\Delta}_{n-2}(Z_1, Z_2) \to 0$$

almost surely as $n \to \infty$. Furthermore note that we have

$$\bar{\Delta}_{n-2}(Z_1, Z_2) \leq \Delta_{n-2}(Z_1, Z_2) \leq D(Z_1, Z_2)$$

almost surely for all $n \geq 2$ by Lemma 4.6. Therefore we obtain

$$\begin{aligned}
&\lim_{n\to\infty} \mathbb{E}[\phi(Z_1, Z_2) q(Z_1) q(Z_2) \mathbb{1}_{\{Z_1<Z_2\}} \bar{\Delta}_{n-2}(Z_1, Z_2)] \\
&\mathbb{E}[\phi(Z_1, Z_2) q(Z_1) q(Z_2) \mathbb{1}_{\{Z_1<Z_2\}} \lim_{n\to\infty} \bar{\Delta}_{n-2}(Z_1, Z_2)] \\
&= 0 \; ,
\end{aligned}$$

using the Dominated Convergence Theorem. It remains to consider the first term in (4.23). According to Lemma 4.6, we have $\Delta_n(s,t) \nearrow D(s,t)$ for $s < t$ and $H(t) < 1$. Hence, applying the Dominated Convergence Theorem again, yields

$$\begin{aligned}
&\lim_{n\to\infty} \mathbb{E}[\phi(Z_1,Z_2)q(Z_1)q(Z_2)\Delta_{n-2}(Z_1,Z_2)\mathbb{1}_{\{Z_1<Z_2\}}] \\
&= \mathbb{E}[\phi(Z_1,Z_2)q(Z_1)q(Z_2)D(Z_1,Z_2)\mathbb{1}_{\{Z_1<Z_2\}}] \ .
\end{aligned}$$

Therefore we obtain

$$\begin{aligned}
\lim_{n\to\infty} \mathbb{E}[S_n(q)] &= \mathbb{E}[\phi(Z_1,Z_2)q(Z_1)q(Z_2)D(Z_1,Z_2)\mathbb{1}_{\{Z_1<Z_2\}}] \\
&= \int_0^\infty \int_0^\infty \mathbb{1}_{\{s<t\}}\phi(s,t)q(s)\exp\left(\int_0^s \frac{1-q(z)}{1-H(z)}H(dz)\right) \\
&\qquad \times q(t)\exp\left(\int_0^t \frac{1-q(z)}{1-H(z)}H(dz)\right)H(ds)H(dt) \\
&= \frac{1}{2}\int_0^\infty \int_0^\infty \phi(s,t)q(s)\exp\left(\int_0^s \frac{1-q(z)}{1-H(z)}H(dz)\right) \\
&\qquad \times q(t)\exp\left(\int_0^t \frac{1-q(z)}{1-H(z)}H(dz)\right)H(ds)H(dt)
\end{aligned}$$

almost surely, since $\phi(s,t)q(s)q(t)D(s,t)$ is symmetric by (A1), and Z_1 and Z_2 are i. i. d.. This concludes the argument for S_n. By similar arguments, we obtain $\bar{S}_n \to \bar{S}$ w. p. 1. □

4.2 Calculating the limit

In order to identify the limit of $S_{2,n}^{se} = S_n(m(\cdot,\hat{\theta}_n))$ we need the statement of Corollary 4.14, which is based upon the following lemma. Define for any $\epsilon > 0$ let

$$M_{1,\epsilon}(x) := \max(0, m(x,\theta_0) - \epsilon)) \text{ and } M_{2,\epsilon}(x) := \min(1, m(x,\theta_0) + \epsilon))$$

Lemma 4.13. *Suppose (M1) and (M2) hold. Then the following statements hold* *for each* $0 < \epsilon \leq 1$ *and* n *large enough*

(i) $M_{1,\epsilon}(x) \leq m(x, \hat{\theta}_n) \leq M_{2,\epsilon}(x)$

(ii) $M_{2,\epsilon}(x)M_{2,\epsilon}(y) - 4\epsilon \leq m(x, \hat{\theta}_n)m(y, \hat{\theta}_n) \leq M_{1,\epsilon}(x)M_{1,\epsilon}(y) + 4\epsilon.$

Proof. First we will introduce some notation. We will write $m_n(x) := m(x, \theta_n)$ and $m(x) := m(x, \theta_0)$. Let's start with part *(i)*. Suppose $M_{1,\epsilon}(x) = 0$, then the condition above is trivially satisfied since $m_n(x) \geq 0$. Now suppose $M_{1,\epsilon}(x) = m(x) - \epsilon$.

$$\begin{aligned} m_n(x) &= (m_n(x) - m(x)) + m(x) \\ &\geq m(x) - |m_n(x) - m(x)| \ . \end{aligned}$$

Now using assumption (M1), we have for n large enough that for some $\epsilon > 0$ $\theta_n \in V(\epsilon, \theta_0)$. Now we get, according to (M2), that

$$\sup_{x \geq 0} |m_n(x) - m(x)| < \epsilon$$

Therefore we obtain $m_n(x) \geq m(x) - \epsilon = M_{1,\epsilon}(x)$. Let's now consider $M_{2,\epsilon}$. The case $M_{2,\epsilon} = 1$ is trivial again, since $m_n(x) \leq 1$. Now suppose $M_{2,\epsilon} = m(x) + \epsilon$. Then we obtain, for n large enough

$$\begin{aligned} m_n(x) &= (m_n(x) - m(x)) + m(x) \\ &\leq m(x) + |m_n(x) - m(x)| \\ &\leq m(x) + \epsilon \\ &= M_{2,\epsilon}(x) \ . \end{aligned}$$

This concludes the proof of part *(i)*. Now note that, according to (M1) and (M2), the following holds for n large enough and $\epsilon > 0$

$$\begin{aligned} m_n(x) &= (m_n(x) - m(x)) + m(x) \\ &\leq |m_n(x) - m(x)| + m(x) \\ &\leq m(x) + \epsilon \ . \end{aligned} \tag{4.24}$$

Moreover consider that

$$\begin{aligned} m_n(x)m_n(y) &= (m_n(x) - m(x))(m_n(y) - m(y)) \\ &\qquad + m(x)m_n(y) + m_n(x)m(y) - m(x)m(y) \\ &\leq \epsilon^2 + m(x)m_n(y) + m_n(x)m(y) - m(x)m(y) \ . \end{aligned}$$

Using on the right hand side of the latter inequality (4.24) yields

$$\begin{aligned} m_n(x)m_n(y) &\leq \epsilon^2 + m(x)(m(y) + \epsilon) + (m(x) + \epsilon)m(y) - m(x)m(y) \\ &= m(x)m(y) + \epsilon(m(x) + m(y)) + \epsilon^2 \ . \end{aligned} \tag{4.25}$$

Now suppose $M_{1,\epsilon}(x) = 0$ and $M_{1,\epsilon}(y) = 0$ for $x, y \in \mathbb{R}_+$. Then $m(x) \leq \epsilon$ and $m(y) \leq \epsilon$. Hence, using (4.25) yields

$$m_n(x)m_n(y) \leq 4\epsilon^2 \ .$$

Next suppose $M_{1,\epsilon}(x) = 0$ and $M_{1,\epsilon}(y) = m(y) - \epsilon$. Using (4.25) again, we obtain

$$\begin{aligned} m_n(x)m_n(y) &\leq m(x)m(y) + \epsilon(m(x) + m(y)) + \epsilon^2 \\ &\leq \epsilon + \epsilon(1 + \epsilon) + \epsilon^2 \\ &= 2\epsilon(1 + \epsilon) \ , \end{aligned}$$

since $m(x) \leq \epsilon$ and $m(y) \leq 1$. By similar calculations, we obtain the exact same result for the case $M_{1,\epsilon}(x) = m(x) - \epsilon$ and $M_{1,\epsilon}(y) = 0$. Now suppose $M_{1,\epsilon}(x) = m(x) - \epsilon$ and $M_{1,\epsilon}(y) = m(y) - \epsilon$ and note that

$$\begin{aligned} M_{1,\epsilon}(x)M_{1,\epsilon}(y) &= (m(x) - \epsilon)(m(y) - \epsilon) \\ &= m(x)m(y) - \epsilon(m(x) + m(y)) + \epsilon^2 \ . \end{aligned}$$

Now (4.25) implies

$$\begin{aligned} m_n(x)m_n(y) &\leq m(x)m(y) + \epsilon(m(x) + m(y)) + \epsilon^2 \\ &= M_{1,\epsilon}(x)M_{1,\epsilon}(y) + 2\epsilon(m(x) + m(y)) \\ &\leq M_{1,\epsilon}(x)M_{1,\epsilon}(y) + 4\epsilon \ . \end{aligned}$$

Thus we have for $0 \leq \epsilon \leq 1$ that

$$m_n(x)m_n(y) \leq M_{1,\epsilon}(x)M_{1,\epsilon}(y) + 4\epsilon$$

as claimed in the statement of this lemma. It remains to show that $M_{2,\epsilon}(x)M_{2,\epsilon}(y) - 4\epsilon \leq m_n(x)m_n(y)$. By calculations similar to those, that lead to (4.24) and (4.25) we obtain

$$m_n(x) \geq m(x) - \epsilon$$

and

$$m_n(x)m_n(y) \geq m(x)m(y) - \epsilon(m(x) + m(y)) - \epsilon^2 \ . \tag{4.26}$$

Now we will continue and look at $M_{2,\epsilon}$ case by case. Suppose $M_{2,\epsilon}(x) = 1$ and $M_{2,\epsilon}(y) = 1$. This is equivalent to $m(x) \geq 1 - \epsilon$ and $m(y) \geq 1 - \epsilon$. Therefore (4.26) implies

$$
\begin{aligned}
m_n(x)m_n(y) &\geq (1-\epsilon)^2 - 2\epsilon - \epsilon^2 \\
&= 1 - 4\epsilon \\
&= M_{2,\epsilon}(x)M_{2,\epsilon}(y) - 4\epsilon \ .
\end{aligned}
$$

Next consider the case $M_{2,\epsilon}(x) = 1$ and $M_{2,\epsilon}(y) = m(y) + \epsilon$. Then we have $m(x) \geq 1 - \epsilon$ and $m(y) \leq 1 - \epsilon$. Moreover we have $M_{2,\epsilon}(x)M_{2,\epsilon}(y) = m(y) + \epsilon$. Hence we obtain the following, according to (4.26)

$$
\begin{aligned}
m_n(x)m_n(y) &\geq (1-\epsilon)m(y) - \epsilon((1 + (1-\epsilon)) - \epsilon^2 \\
&= m(y) - \epsilon m(y) - 2\epsilon \\
&\geq m(y) - \epsilon(1-\epsilon) - 2\epsilon \\
&\geq m(y) - 3\epsilon \\
&= M_{2,\epsilon}(x)M_{2,\epsilon}(y) - 4\epsilon \ .
\end{aligned}
$$

By similar calculations we obtain the same result, if $M_{2,\epsilon}(x) = m(x) + \epsilon$ and $M_{2,\epsilon}(y) = 1$. Finally consider the case $M_{2,\epsilon}(x) = m(x) + \epsilon$ and $M_{2,\epsilon}(y) = m(y) + \epsilon$. Then we have $m(x) \leq 1 - \epsilon$ and $m(y) \leq 1 - \epsilon$. Furthermore we have

$$
\begin{aligned}
M_{2,\epsilon}(x)M_{2,\epsilon}(y) &= (m(x) + \epsilon)(m(y) + \epsilon) \\
&= m(x)m(y) + \epsilon(m(x) + m(y)) + \epsilon^2 \ .
\end{aligned}
$$

Therefore, using (4.26) again, yields

$$
\begin{aligned}
m_n(x)m_n(y) &\geq m(x)m(y) - \epsilon(m(x) + m(y)) - \epsilon^2 \\
&= M_{2,\epsilon}(x)M_{2,\epsilon}(y) - 2\epsilon(m(x) + m(y)) - 2\epsilon^2
\end{aligned}
$$

$$\geq M_{2,\epsilon}(x)M_{2,\epsilon}(y) - 4\epsilon(1-\epsilon) - 2\epsilon^2$$
$$\geq M_{2,\epsilon}(x)M_{2,\epsilon}(y) - 4\epsilon\ .$$

This concludes the proof. □

Corollary 4.14. *Suppose (M1) and (M2) hold and H is continuous. Then we have for each $0 < \epsilon \leq 1$ and n large enough*

$$S_n(M_{2,\epsilon}) - 4\epsilon\bar{S}_n(M_{2,\epsilon}) \leq S_n(m(\cdot,\hat{\theta}_n)) \leq S_n(M_{1,\epsilon}) + 4\epsilon\bar{S}_n(M_{1,\epsilon}).$$

Proof. Consider that we have the following for any $n \geq 1$

$$S_n(M_{2,\epsilon}) - 4\epsilon\bar{S}_n(M_{2,\epsilon}) = \sum\sum_{1\leq i<j\leq n} \phi(Z_{i:n}, Z_{j:n})(M_{2,\epsilon}(Z_{i:n})M_{2,\epsilon}(Z_{j:n}) - 4\epsilon) \times \prod_{k=1}^{i-1}\left[1 - \frac{M_{2,\epsilon}(Z_{k:n})}{n-k+1}\right]\prod_{k=1}^{j-1}\left[1 - \frac{M_{2,\epsilon}(Z_{k:n})}{n-k+1}\right]\ .$$

But according to Lemma 4.13 we have

$$m(x,\hat{\theta}_n) \leq M_{2,\epsilon}(x) \text{ and } M_{2,\epsilon}(x)M_{2,\epsilon}(y) \leq m(x,\hat{\theta}_n)m(y,\hat{\theta}_n)$$

for all $x, y \in \mathbb{R}_+$. Hence we obtain

$$\begin{aligned} S_n(M_{2,\epsilon}) - 4\epsilon\bar{S}_n(M_{2,\epsilon}) &\leq \sum\sum_{1\leq i<j\leq n} \phi(Z_{i:n}, Z_{j:n})m(Z_{i:n},\hat{\theta}_n)m(Z_{j:n},\hat{\theta}_n) \\ &\quad \times \prod_{k=1}^{i-1}\left[1 - \frac{m(Z_{k:n},\hat{\theta}_n)}{n-k+1}\right]\prod_{k=1}^{j-1}\left[1 - \frac{m(Z_{k:n},\hat{\theta}_n)}{n-k+1}\right] \\ &= S_n(m(\cdot,\hat{\theta}_n)). \end{aligned}$$

Similarly we obtain

$$S_n(M_{1,\epsilon}) + 4\epsilon\bar{S}_n(M_{1,\epsilon}) \geq S_n(m(\cdot, \hat{\theta}_n)).$$

□

Now we are in a position, to identify $S = \lim_{n\to\infty} S_{2,n}^{se}$.

Proof of Theorem 1.3. Consider that we have

$$S_n(M_{2,\epsilon}) - 4\epsilon\bar{S}_n(M_{2,\epsilon}) \leq S_n(m(\cdot, \hat{\theta}_n)) \leq S_n(M_{1,\epsilon}) + 4\epsilon\bar{S}_n(M_{1,\epsilon})$$

by Corollary 4.14 under (M1) and (M2). Next take note of the Radon-Nikodym derivatives (c. f.Dikta (2000), page 8)

$$m(s, \theta_0) = \frac{H^1(ds)}{H(ds)} \text{ and } (1 - G(s)) = \frac{H^1(ds)}{F(ds)} \ .$$

Moreover consider that we have

$$\int_0^s \frac{1 - m(x, \theta_0)}{1 - H(x)} H(dx) = -\ln(1 - G(s))$$

and

$$\int_0^s \frac{\epsilon}{1 - H(x)} H(dx) = -\ln((1 - H(s))^\epsilon)$$

according to Dikta (2000). Consider that we have

$$\begin{aligned} M_{1,\epsilon}(x) &= \mathbb{1}_{\{m(x,\theta_0)>\epsilon\}}(m(x, \theta_0) - \epsilon) \\ &\leq m(x, \theta_0) - \epsilon \ . \end{aligned}$$

Therefore, we obtain

$$\begin{aligned}
\bar{S}(M_{1,\epsilon}) &\leq \frac{1}{2}\int_0^\infty \int_0^\infty \phi(s,t)\exp\left(\int_0^s \frac{1-m(x,\theta_0)}{1-H(x)} + \frac{\epsilon}{1-H(x)}H(dx)\right) \\
&\qquad \times \exp\left(\int_0^t \frac{1-m(x,\theta_0)}{1-H(x)} + \frac{\epsilon}{1-H(x)}H(dx)\right) H(ds)H(dt) \\
&= \frac{1}{2}\int_0^\infty \int_0^\infty \frac{\phi(s,t)}{(1-G(s))(1-G(t))(1-H(s))^\epsilon(1-H(t))^\epsilon}H(ds)H(dt) \\
&= \frac{1}{2}\int_0^{\tau_H} \int_0^{\tau_H} \frac{\phi(s,t)}{m(s,\theta_0)m(t,\theta_0)(1-H(s))^\epsilon(1-H(t))^\epsilon}F(ds)F(dt) \ .
\end{aligned}$$

But by condition (A3), the integral above is finite. Moreover $M_{1,\epsilon}(x)$ is increasing in x, since m is increasing under (A4). Therefore $S(M_{1,\epsilon})$ exists almost surely under (A1) through (A4), by Theorem 3.5. Hence we have that for each $0 < \epsilon \leq 1$ we have $S_n(M_{1,\epsilon}) + 4\epsilon\bar{S}_n(M_{1,\epsilon}) \to S(M_{1,\epsilon}) + 4\epsilon\bar{S}(M_{1,\epsilon})$ w. p. 1 as $n \to \infty$, according to Lemma 4.12 . Next consider that

$$\begin{aligned}
S(M_{1,\epsilon}) + 4\epsilon\bar{S}(M_{1,\epsilon}) \leq \frac{1}{2}\int_0^\infty \int_0^\infty & \frac{\phi(s,t)}{(1-H(s))^\epsilon(1-H(t))^\epsilon} \\
& \times \frac{m(s,\theta_0)m(t,\theta_0)+4\epsilon}{(1-G(s))(1-G(t))}H(ds)H(dt) \ .
\end{aligned}$$

By similar arguments we can show that $S_n(M_{2,\epsilon}) - 4\epsilon\bar{S}_n(M_{2,\epsilon}) \to S(M_{2,\epsilon}) - 4\epsilon\bar{S}(M_{2,\epsilon})$ w. p. 1 as $n \to \infty$ and

$$\begin{aligned}
S(M_{2,\epsilon}) - 4\epsilon\bar{S}(M_{2,\epsilon}) \geq \frac{1}{2}\int_0^\infty \int_0^\infty & \phi(s,t)(1-H(s))^\epsilon(1-H(t))^\epsilon \\
& \times \frac{m(s,\theta_0)m(t,\theta_0)-4\epsilon}{(1-G(s))(1-G(t))}H(ds)H(dt) \ .
\end{aligned}$$

We have seen so far, that for $0 < \epsilon \leq 1$ small enough

$$\begin{aligned}
\frac{1}{2}\int_0^\infty \int_0^\infty & \phi(s,t)(1-H(s))^\epsilon(1-H(t))^\epsilon \\
& \times \frac{m(s,\theta_0)m(t,\theta_0)-4\epsilon}{(1-G(s))(1-G(t))}H(ds)H(dt)
\end{aligned}$$

$$
\begin{aligned}
&\le \liminf_{n\to\infty} S_n(m(\cdot,\hat\theta_n)) \\
&\le \limsup_{n\to\infty} S_n(m(\cdot,\hat\theta_n)) \\
&\le \frac{1}{2}\int_0^\infty \int_0^\infty \frac{\phi(s,t)}{(1-H(s))^\epsilon(1-H(t))^\epsilon} \\
&\qquad\qquad \times \frac{m(s,\theta_0)m(t,\theta_0)+4\epsilon}{(1-G(s))(1-G(t))} H(ds)H(dt)\ .
\end{aligned}
$$

Finally let $\epsilon \searrow 0$ and apply the Monotone Convergence Theorem to obtain that the upper and lower bound converge both to the same limit. In effect

$$
\begin{aligned}
&\lim_{\epsilon\searrow 0}\frac{1}{2}\int_0^\infty \int_0^\infty \phi(s,t)(1-H(s))^\epsilon(1-H(t))^\epsilon \\
&\qquad\qquad \times \frac{m(s,\theta_0)m(t,\theta_0)-4\epsilon}{(1-G(s))(1-G(t))} H(ds)H(dt) \\
&= \frac{1}{2}\int_0^\infty \int_0^\infty \frac{\phi(s,t)m(s,\theta_0)m(t,\theta_0)}{(1-G(s))(1-G(t))} H(ds)H(dt) \\
&= \frac{1}{2}\int_0^{\tau_H} \int_0^{\tau_H} \phi(s,t)F(ds)F(dt) \\
&= \lim_{\epsilon\searrow 0}\frac{1}{2}\int_0^\infty \int_0^\infty \frac{\phi(s,t)}{(1-G(s))(1-G(t))} \\
&\qquad\qquad \times \frac{m(s,\theta_0)m(t,\theta_0)+4\epsilon}{(1-H(s))^\epsilon(1-H(t))^\epsilon} H(ds)H(dt)\ .
\end{aligned}
$$

Hereby the proof of Theorem 1.3 is concluded. $\square$

Chapter 5

On the censoring model m

Let's define the cumulative hazard rate Λ_F of a r. v. ξ with some d. f. F as

$$\Lambda_F(t) := \int_0^t \frac{1}{1-F(x)} F(dx) = \int_0^t \lambda_F(x) dx$$

with

$$\lambda_F(x) = \frac{f(x)}{1-F(x)} \ .$$

We will denote λ_F the hazard rate of ξ.

Now recall from the RCM (see Chapter 1) that we have $X \sim F$, $Y \sim G$ and $Z \sim H$ where $Z = \min(X, Y)$. We observe $(Z_i, \delta_i)_{i \leq n}$. Consider that we have

$$m(z, \theta) = \mathbb{P}(\delta = 1 | Z \leq z) = \mathbb{E}(\mathbb{1}_{\{\delta=1\}} | Z \leq z)$$

Consider now the cumulative hazard rate corresponding to F

$$\Lambda_F(t) = \int_0^t \frac{1}{1-F(x)} F(dx) \ . \tag{5.1}$$

Moreover consider that we have

$$\begin{aligned} H_1(z) = P(\delta = 1, Z \leq z) &= \mathbb{E}(I(X \leq Y) I(X \leq z)) \\ &= \mathbb{E}(I(X \leq z) \mathbb{E}(I(X \leq Y) | X)) \end{aligned}$$

Hence we obtain

$$\begin{aligned} H_1(z) &= \int_0^z \mathbb{E}(I(X \le Y)|X = t)F(dt) \\ &= \int_0^z \mathbb{E}(I(Y > t))F(dt) \\ &= \int_0^z \mathbb{P}(Y > t)F(dt) \\ &= \int_0^z 1 - G(t)F(dt) \ . \end{aligned}$$

Thus $dH_1 = (1-G)dF$. Moreover we have $dH_1 = m \cdot dH$. Therefore we can rewrite Λ_F as

$$\begin{aligned} \Lambda_F(t) &= \int_0^t \frac{1 - G(x)}{(1 - F(x))(1 - G(x))} F(dx) \\ &= \int_0^t \frac{1}{(1 - F(x))(1 - G(x))} H_1(dx) \\ &= \int_0^t \frac{1}{1 - H(x)} H_1(dx) \\ &= \int_0^t \frac{m(x,\theta)}{1 - H(x)} H(dx) \end{aligned} \tag{5.2}$$

Note that combining (5.1) and (5.2) yields

$$\int_0^t \lambda_F(x)dx = \int_0^t \frac{f(x)}{1 - F(x)}dx = \int_0^t \frac{m(x,\theta)h(x)}{1 - H(x)}dx = \int_0^t m(x,\theta)\lambda_H(x)dx$$

Now this implies

$$m(z,\theta_0) = \frac{\lambda_F(z)}{\lambda_H(z)} = \frac{\lambda_F(z)}{\lambda_F(z) + \lambda_G(z)} \tag{5.3}$$

Parametric models for m can be found in Cox (1970) and Collett (2014).

We will now consider censoring models in different settings and how condition (A4) restricts their application in practice. Consider the following examples.

Example 5.1. Suppose that F and G satisfy

$$1 - G(t) = (1 - F(t))^{\beta} \quad \text{for some} \quad \beta > 0 \ ,$$

in addition to the assumptions of semiparametric RCM. This model is called proportional hazards model. In this case the censoring model $m(\cdot, \theta)$ is independent of Z. Hence we have

$$m(t, \theta) = \mathbb{E}[\delta] = \theta \tag{5.4}$$

is constant and therefore obviously non-decreasing.

The proportional hazards model was discussed in detail by Koziol and Green (1976). For integrals w. r. t. measurable functions and the estimator the SLLN was established by Stute (1992). Asymptotic normality was shown by Dikta (1995).
One obvious approach for a non-parametric estimate of m is given by

$$m_n^{cl} = \frac{1}{n} \sum_{i=1}^{n} \delta_i$$

The corresponding estimator is then of the form

$$1 - F_n^{cl}(t) = \prod_{i:Z_i \leq t} \left(\frac{n - R_{i,n}}{n - R_{i,n} + 1} \right)^{m_n^{cl}}$$

The estimator above was introduced by Cheng and Lin (1987). In section 6.2 we will see a simulation study under the proportional hazards model in the semiparametric framework.

Example 5.2. Let $X \sim Weibull(\alpha_1, \beta_1)$ and $Y \sim Weibull(\alpha_2, \beta_2)$. Then their respective hazard rates are given by

$$\lambda_F = \alpha_1^{\beta_1} \beta_1 x^{\beta_1 - 1} \text{ and } \lambda_G = \alpha_2^{\beta_2} \beta_2 x^{\beta_2 - 1} \ .$$

According to (5.3), we can now write our censoring model m as

$$m(x,\theta) = \frac{1}{1+\lambda_G(x)/\lambda_F(x)} = \left(1+\frac{\alpha_2^{\beta_2}\beta_2}{\alpha_1^{\beta_1}\beta_1}x^{\beta_2-\beta_1}\right)^{-1} = \frac{1}{1+\theta_1 x^{\theta_2}}$$

with

$$\theta = (\theta_1,\theta_2) = \left(\frac{\alpha_2^{\beta_2}\beta_2}{\alpha_1^{\beta_1}\beta_1}, \beta_2-\beta_1\right).$$

We will call this model the *weibull model*. Note that condition (A4) poses a restriction on this model, since we need $\beta_2 < \beta_1$ s. t. $\theta_2 < 0$ and hence $m(z,\theta_0)$ is increasing in z. In section 6.3, a simulation study of the setup above is shown.

Let's introduce the Pareto distribution $Par(\beta)$ for the next example. If $X \sim Par(\beta)$, we have

$$\lambda_F(x) = \frac{\beta}{x}\mathbb{1}_{\{x\geq\beta\}}$$

Example 5.3. Suppose $X \sim Exp(\alpha)$ and $Y \sim Par(\beta)$. Then the censoring model is given by

$$m(z,\theta) = \frac{\alpha}{\alpha+\frac{\beta}{z}\mathbb{1}_{\{z\geq\beta\}}}.$$

Note that $m(z,\theta)$ is increasing in z for $\beta > 0$. A simulation study for this setup can be found in section 6.4.

The following example will involve the Gompertz distribution. If X follows a Gompertz distribution with parameters α and β we will write $X \sim Gom(\alpha,\beta)$. In this case the hazard rate is given by

$$\lambda_F(x) = \exp(\alpha+\beta x)$$

Consider the following example

Example 5.4. Suppose $X \sim Gom(\alpha,\beta)$ and $Y \sim Exp(\gamma)$. Then the censoring model is given by

$$m(z, \theta) = \frac{1}{1 + \gamma \exp(-\alpha - \beta x)} \ .$$

for $\beta > 0$. Note that $m(z, \theta)$ is increasing in z for $\beta > 0$.

Example 5.5. Suppose λ_F is known and m is defined as follows

$$m(x, \theta) = \frac{\exp(\theta x)}{1 + \exp(\theta x)} = \frac{1}{1 + \exp(-\theta x)}$$

for $\theta < 0$. We will call the model above *logit model*. Consider that equation (5.3) implies

$$\lambda_G(x) = \lambda_F(x) \exp(-\theta x).$$

The cumulative hazard function of G now has the form

$$\Lambda_G(t) = \int_0^t \lambda_F(x) \exp(-\theta x) dt$$

Suppose e. g. λ_F is bounded above, i. e. $\lambda_F(x) \leq c$ for all $x \in \mathbb{R}_+$. Then

$$\Lambda_G(t) \leq c \cdot \int_0^t \exp(-\theta x) dt \leq c \cdot \exp(-\theta t) \cdot t$$

But the above converges to zero as $t \to \infty$, if $\theta > 0$. But this means

$$1 - G(x) = \exp(-\Lambda_G(x))$$

G is not a proper distribution function. Hence we must have $\theta < 0$, s. t. $\Lambda_G(t) \to \infty$ as $t \to \infty$. Next consider that $m(t, \theta_0)$ is here increasing, whenever $\theta > 0$. Thus we can not use the logit model in this setup.

Example 5.6. Suppose the censoring model is given by

$$m(z,\theta) = 1 - \exp(-\exp(\theta z)) \ .$$

This model will be called *complementary log-log model.* Now condition (A4) restricts $m(\cdot,\theta)$, since we need $\theta > 0$ s. t. $m(z,\theta)$ is increasing in t.

Remark 5.7. Let $m(x,\theta) = 1 - \exp(-\exp(\theta z))$ and let λ_F be known. Now consider

$$\Lambda_G(x) = \int_0^x \frac{\lambda_F(t)\exp(-\exp(\theta t))}{1-\exp(-\exp(\theta t))} dt$$

Now suppose λ_F is either non-increasing or bounded above. Then we need $\theta < 0$ to obtain

$$\lim_{x\to\infty} \Lambda(x) = \infty \ .$$

On the other $m(\cdot,\theta)$ is non-decreasing whenever $\theta \geq 0$. Thus in both cases the model is not applicable.

Chapter 6

Simulations

6.1 Computational Aspects

Assume that we have $(Z_i, \delta_i)_{i\leq n}$ is a sample in the sense of RCM. Define the target value

$$\theta^* := \int_0^{\tau_H}\int_0^{\tau_H} \phi(s,t)F(ds)F(dt)$$

and denote U_n an estimator for θ^*. In the following, we will estimate the above for different kernels ϕ under different censoring models m for F_n^{se}. For the simulation, one chooses first an appropriate censoring model m in connection with the compatible distribution for X and/or Y. The kernel ϕ can be chosen separately. Then the Maximum Likelihood estimate for $\hat{\theta}_n$ is calculated. Afterwards, the Kaplan-Meier and the semiparametric weights are calculated, using the following formulas

$$W_{i,n}^{se} = F_n^{se}(Z_{i:n}) - F_n^{se}(Z_{i-1:n}) = \frac{m(Z_{i:n},\hat{\theta}_n)}{n-i+1}\prod_{k=1}^{i-1}\left[1-\frac{m(Z_{k:n},\hat{\theta}_n)}{n-k+1}\right]$$

and

$$W_{i,n}^{km} = F_n^{km}(Z_{i:n}) - F_n^{km}(Z_{i-1:n}) = \frac{\delta_{[i:n]}}{n-i+1}\prod_{k=1}^{i-1}\left[1-\frac{\delta_{[k:n]}}{n-k+1}\right]$$

respectively. Now the normalized versions of the Kaplan-Meier and the semiparametric U-statistics can be calculated as

$$U_n^{se} = \sum\sum_{1\leq i<j\leq n}\phi(Z_{i:n},Z_{j:n})W_{i,n}^{se}W_{j,n}^{se}$$

and

$$U_n^{km} = \sum\sum_{1 \le i < j \le n} \phi(Z_{i:n}, Z_{j:n}) W_{i,n}^{km} W_{j,n}^{km}$$

As kernel for the following simulation studies, we choose

$$\phi(x_1, x_2) = \frac{1}{2}(x_1 - x_2)^2 \ .$$

Hence we are estimating the sample variance, as pointed out in example 1.1. The semiparametric and the Kaplan-Meier estimates of θ^* will be denoted as σ_n^{se} and σ_n^{km}. Each simulation is repeated $M = 100$ times for different samples of size n. Let $((Z_i, \delta_i)_{i \le n})_{j \le M}$ be the collection of M independent RCM samples generated and let $\sigma_n \in \{\sigma_n^{se}, \sigma_n^{km}\}$. We will write $\sigma_{n,j}$ estimate of θ^* based on sample $((Z_i, \delta_i)_{i \le n})_j$ for $j = 1, \ldots, M$. The Bias of σ_n will be calculated by the following formula

$$Bias(\sigma_n) = \frac{1}{M} \sum_{j=1}^{M} (\sigma_{n,j} - \theta^*) \ .$$

For the Variance of σ_n we use

$$Var(\sigma_n) = \frac{1}{M-1} \sum_{j=1}^{M} (\sigma_{n,j} - \bar{\sigma}_M)^2 \quad \text{with} \quad \bar{\sigma}_M = \frac{1}{M} \sum_{j=1}^{M} \sigma_{n,j} \ .$$

The mean squared error (MSE) will be estimated by

$$MSE(\sigma_n) = \frac{1}{M} \sum_{j=1}^{M} (\sigma_{n,j} - \theta^*)^2$$

. Furthermore we will calculate quantiles of F_n^{km} and F_n^{se}, by

$$q_n^{se}(p) = \inf\{t \in \mathbb{R}_+ | F_n^{se}(t) \ge p\}$$

and

$$q_n^{se}(p) = \inf\{t \in \mathbb{R}_+ | F_n^{se}(t) \geq p\} \ ,$$

respectively. In order to get information about the underlying estimates F_n^{se} and F_n^{km} of the true d. f. F, we will calculate the Bias, variance and MSE for $q_n^{se}(p)$ and $q_n^{km}(p)$ as well. The simulation results will be displayed in two tables. One table contains bias, variance and MSE of σ_n^{se} and σ_n^{km}. The other table shows the bias and MSE of $q_n^{se}(p)$ and $q_n^{km}(p)$ for $p \in \{0.25, 0.5, 0.75\}$. The results are also illustrated by a figure at the end of each section. The left image shows the **squared** Bias, variance and MSE for σ_n^{se} and σ_n^{km}. The right image displays the MSE of $q_n^{se}(p)$ and $q_n^{km}(p)$ for $p \in \{0.25, 0.5, 0.75\}$.

6.2 Simulation 1

Suppose $X \sim Exp(\alpha)$ and $Y \sim Exp(\beta)$. Then we have

$$m(z, \theta) = \frac{\alpha}{\alpha + \beta} \ .$$

Note that m is constant in this case. Hence we are in the situation of proportional hazards model, as described in 5.1.

For this simulation, we chose $\alpha = 2$ and $\beta = 1$. The target value was here

$$Var(X) = \frac{1}{\alpha^2} = \frac{1}{4} \ .$$

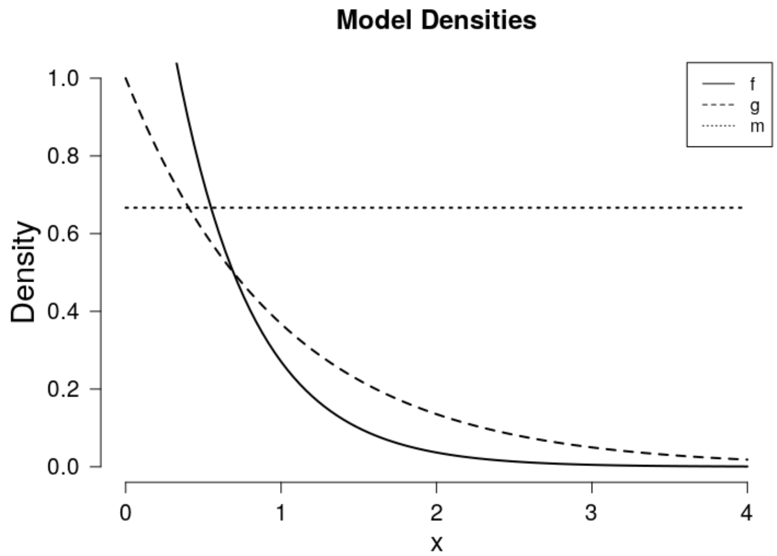

Figure 6.1: Probability density functions f, g and censoring model m for Simulation 1.

Figure 6.1 indicates that larger values will be censored rather than smaller values. Table 6.1 and table 6.2 show the results of the simulation. A graphical display of the results is depicted in figure 6.2. As we can see, bias, variance and MSE are

	$n = 100$	$n = 500$	$n = 1000$
$Bias(\sigma_n^{se})$	-0.071041	-0.035796	-0.021784
$Bias(\sigma_n^{km})$	-0.07671	-0.044524	-0.023958
$Var(\sigma_n^{se})$	0.003708	0.00132	0.000911
$Var(\sigma_n^{km})$	0.009248	0.002407	0.0019
$MSE(\sigma_n^{se})$	0.008755	0.002601	0.001385
$MSE(\sigma_n^{km})$	0.015133	0.004389	0.002474
$\bar{c}$	32.47	33.262	33.503

Table 6.1: Results for the variance estimators of Simulation 1.

decreasing to zero for both estimators. The semiparametric estimator is performing clearly better under this setup. Figure 6.2 indicates that the gain in efficiency is greater for smaller sample sizes. Moreover we can see that the gain in efficiency for σ_n^{se} is more related to the bias, than to the variance.

	$n = 100$	$n = 500$	$n = 1000$
$Bias(q_n^{se}(0.25))$	-0.009688	-0.002208	-0.001151
$Bias(q_n^{km}(0.25))$	-0.006024	-0.001416	0.000264
$Bias(q_n^{se}(0.5))$	-0.014168	-0.002367	0.000564
$Bias(q_n^{km}(0.5))$	-0.012675	-0.000372	0.002214
$Bias(q_n^{se}(0.75))$	-0.028701	-0.004343	0.004808
$Bias(q_n^{km}(0.75))$	-0.044761	-0.007439	0.004497
$MSE(q_n^{se}(0.25))$	0.000868	0.000144	0.00005
$MSE(q_n^{km}(0.25))$	0.000809	0.000182	0.000064
$MSE(q_n^{se}(0.5))$	0.002608	0.000424	0.000204
$MSE(q_n^{km}(0.5))$	0.002806	0.000469	0.000258
$MSE(q_n^{se}(0.75))$	0.009388	0.002047	0.000695
$MSE(q_n^{km}(0.75))$	0.010156	0.0021	0.000823

Table 6.2: Results for estimated quantiles of Simulation 1.

The Quantiles are estimated quite well under this setup. The MSE of both q_n^{se} and q_n^{km} are decreasing. Here q_n^{se} is performing slightly better.

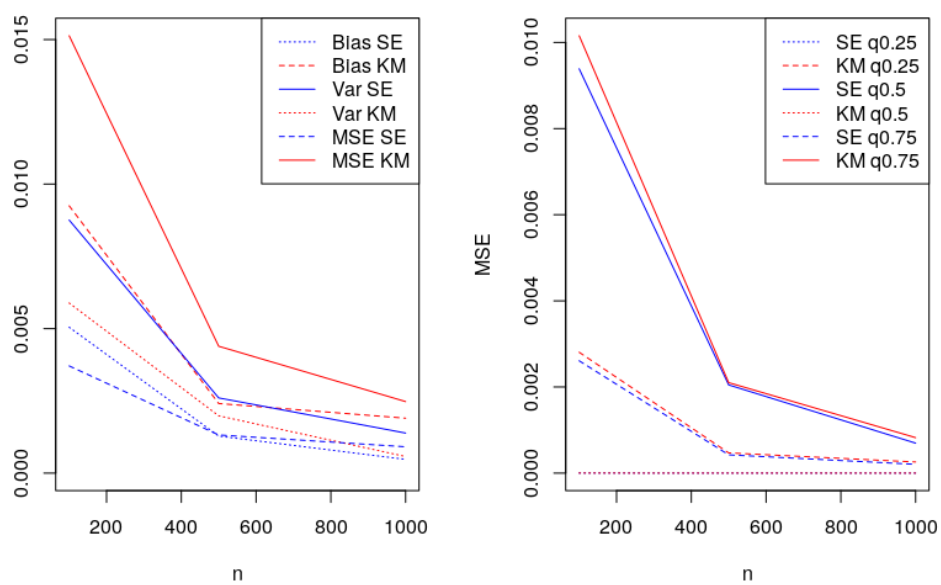

Figure 6.2: Results for Simulation 1. left: bias, variance and MSE for σ_n^{se} and σ_n^{km}. right: MSE for q_n^{se} and q_n^{km}.

6.3 Simulation 2

Let $X \sim Weibull(\alpha_1, \beta_1)$ and $X \sim Weibull(\alpha_2, \beta_2)$. Then we obtain for the censoring model

$$m(z, \theta) = \frac{1}{1 + \theta_1 z^{\theta_2}} \text{ with } \theta = \left(\frac{\alpha_2^{\beta_2} \beta_2}{\alpha_1^{\beta_1} \beta_1}, \beta_2 - \beta_1 \right)$$

For the simulation below we chose $\alpha_1 = 2$, $\alpha_2 = 1$, $\beta_1 = 1.2$ and $\beta_2 = 1$. The target value was here

$$Var(X) = 0.192843234 \ .$$

Figure 6.3 shows the pdf's f, g and the censoring model m for this setup.

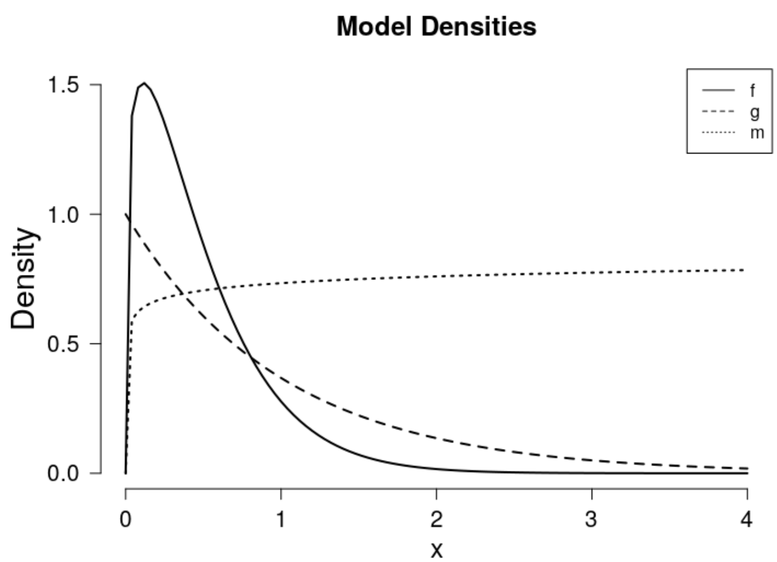

Figure 6.3: Probability density functions f, g and censoring model m for Simulation 1.

The figure indicates that larger values are censored rather than smaller ones under this setup. Tables 6.3 and 6.4 show the results of the simulation. Figure 6.4 illustrates the results.

	$n = 100$	$n = 500$	$n = 1000$
$Bias(\sigma_n^{se})$	-0.019606	-0.000239	0.003782
$Bias(\sigma_n^{km})$	-0.020086	-0.011439	-0.011422
$Var(\sigma_n^{se})$	0.001659	0.000669	0.000298
$Var(\sigma_n^{km})$	0.002861	0.000794	0.000257
$MSE(\sigma_n^{se})$	0.002044	0.000669	0.000312
$MSE(\sigma_n^{km})$	0.003265	0.000925	0.000388
$\bar{c}$	32.95	33.22	33.462

Table 6.3: Results for simulation 2 with $\alpha_1 = \alpha_2 = 1$, $\beta_1 = 2$ and $\beta_2 = 2$.

As we can see, the Bias and MSE are decreasing nicely to zero for both estimators. The semiparametric estimator is clearly performing better than the Kaplan-Meier PLE w. r. t. the MSE. Here again, the gain in difference in bias is much larger than the difference in variance. Figure 6.4 indicates again, that the gain in efficiency is greater for smaller sample sizes n.

	$n = 100$	$n = 500$	$n = 1000$
$Bias(q_n^{se}(0.25))$	-0.018255	-0.011443	-0.011854
$Bias(q_n^{km}(0.25))$	-0.007356	-0.000332	-0.000922
$Bias(q_n^{se}(0.5))$	-0.012298	-0.011298	-0.00798
$Bias(q_n^{km}(0.5))$	-0.006786	-0.00582	-0.002101
$Bias(q_n^{se}(0.75))$	-0.009176	0.000363	0.007358
$Bias(q_n^{km}(0.75))$	-0.015825	-0.010461	-0.002481
$MSE(q_n^{se}(0.25))$	0.000873	0.000228	0.000206
$MSE(q_n^{km}(0.25))$	0.000666	0.000165	0.000079
$MSE(q_n^{se}(0.5))$	0.002225	0.000593	0.000263
$MSE(q_n^{km}(0.5))$	0.002391	0.000641	0.000215
$MSE(q_n^{se}(0.75))$	0.007562	0.001251	0.000744
$MSE(q_n^{km}(0.75))$	0.008823	0.001511	0.000705

Table 6.4: Results for simulation 2 with $\alpha_1 = \alpha_2 = 1$, $\beta_1 = 2$ and $\beta_2 = 2$.

The Quantiles are estimated quite well under this setup. Figure 6.4 shows that the semiparametric estimator is performing slightly better here.

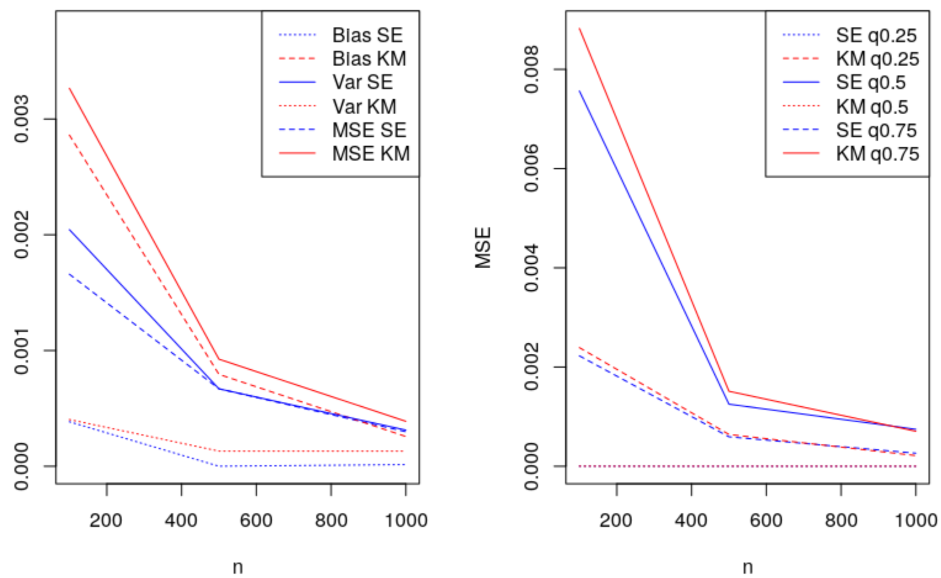

Figure 6.4: Results for Simulation 2. left: bias, variance and MSE for σ_n^{se} and σ_n^{km}. right: MSE for q_n^{se} and q_n^{km}.

6.4 Simulation 3

Let $X \sim Exp(\alpha)$ and $Y \sim Par(\beta)$. For our model m we obtain in this case

$$m(z, \theta) = \frac{\alpha}{\alpha + \frac{\beta}{z}\mathbb{1}_{\{z \geq \beta\}}} \ .$$

For the following simulation we chose $\alpha = 0.5$ and $\beta = 1.2$. The target value was here

$$Var(X) = 4 \ .$$

Figure 6.5 shows the pdf's f, g and the censoring model m for this setup.

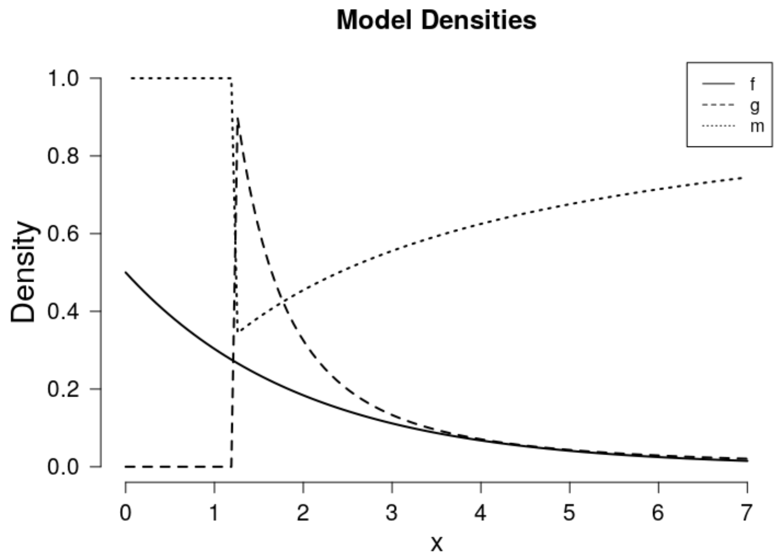

Figure 6.5: Probability density functions f, g and censoring model m for Simulation 3.

Note that there are no uncensored observations on $[0, \beta]$. The plot indicates that censoring will especially occur for values in $[1, 3]$. The simulation results can be found in tables 6.5 and 6.6. An illustration of these results is displayed in figure 6.6.

	$n = 100$	$n = 500$	$n = 1000$
$Bias(\sigma_n^{se})$	-1.061678	-0.425561	-0.273465
$Bias(\sigma_n^{km})$	-1.097172	-0.51419	-0.318858
$Var(\sigma_n^{se})$	2.828115	0.852244	0.362266
$Var(\sigma_n^{km})$	2.991916	1.289473	0.5611
$MSE(\sigma_n^{se})$	3.955275	1.033346	0.437049
$MSE(\sigma_n^{km})$	4.195703	1.553865	0.66277
$\bar{c}$	30.29	30.296	30.384

Table 6.5: Results for simulation 3.

The MSE for both, σ_n^{se} and σ_n^{km}, are substantially higher than in the previous examples, especially for $n = 100$. However, the MSE decreases substantially as n increases. Again, we can see that the semiparametric approach is performing better than the Kaplan-Meier PLE.

	$n = 100$	$n = 500$	$n = 1000$
$Bias(q_n^{se}(0.25))$	-0.946058	-0.953076	-0.948244
$Bias(q_n^{km}(0.25))$	-0.946058	-0.953076	-0.948244
$Bias(q_n^{se}(0.5))$	-0.761661	-0.763693	-0.751274
$Bias(q_n^{km}(0.5))$	-0.756513	-0.758938	-0.748412
$Bias(q_n^{se}(0.75))$	-1.144379	-1.062969	-1.04613
$Bias(q_n^{km}(0.75))$	-1.164122	-1.088963	-1.0535
$MSE(q_n^{se}(0.25))$	0.906359	0.910549	0.900719
$MSE(q_n^{km}(0.25))$	0.906359	0.910549	0.900719
$MSE(q_n^{se}(0.5))$	0.615678	0.590391	0.568224
$MSE(q_n^{km}(0.5))$	0.610569	0.583492	0.564373
$MSE(q_n^{se}(0.75))$	1.400626	1.158716	1.109287
$MSE(q_n^{km}(0.75))$	1.506353	1.222739	1.130558

Table 6.6: Results for simulation 3.

The Quantiles are substantially underestimated by both estimators in this case. Perhaps that is the reason for the much higher MSE scores for σ_n^{se} and σ_n^{km}.

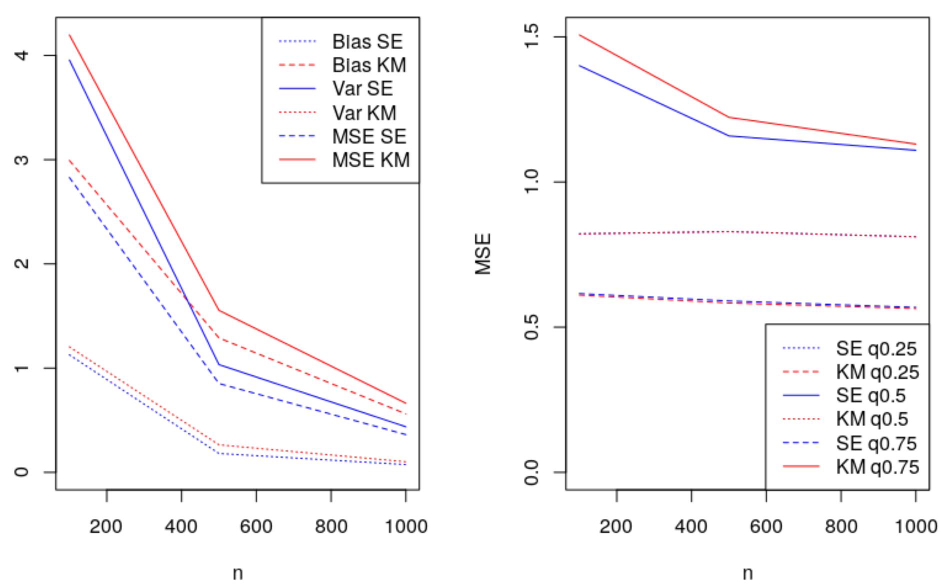

Figure 6.6: Results for Simulation 3. left: bias, variance and MSE for σ_n^{se} and σ_n^{km}. right: MSE for q_n^{se} and q_n^{km}.

Chapter 7

Discussion

The SLLN has been established during this thesis under proper condition, stated in Chapter 2. Here condition (A1) is a the standard assumption for U-Statistics (c. f. Lee (1990)). Assumptions (A2), (M1) and (M2) are the same as the ones made by Dikta (2000). (A3) is here similar to the condition in Theorem 1.1 of Dikta (2000). Condition (A4) is a further restriction in our case. However we could show in Chapter 5, that within the framework of survival analysis, there are plenty of situations, in which (A4) is satisfied. These examples include, among others, the proportional hazards model (c. f. Koziol and Green (1976)). The simulation studies in Chapter 6 show that the semiparametric estimator outperforms the Kaplan-Meier estimator in all setups, which was expected because of Dikta et al. (2005) and Dikta (2014). The gain in efficiency is especially large for smaller sample sizes.

There are some obvious options to extend the results from this thesis in the future. Firstly one could try to show the SLLN for the semiparametric estimator under weaker assumptions. In the appendix section, the interested reader may find thoughts on how to work around condition (A4) by modifying Doob's Upcrossing Theorem. Furthermore a CLT statement for the the semiparametric estimator could possibly derived from Dikta et al. (2005) and Bose and Sen (2002).

Appendix: Thoughts on finding weaker assumptions

In Section 3.2, we were able to show that $S_n(q)$ is a reverse supermartingale under the assumption that q is monotone increasing. To establish the almost sure existence of limits of supermartingale processes, one considers the number of upcrossings of an interval $[a, b]$ by the process. This was done in the famous Upcrossing Theorem by Doob. During this section we will generalize Doob's Upcrossing Theorem to our framework in order to explore ways to establish weaker assumptions. To get closer to the situation of Doob's Upcrossing Theorem, we define the following quantities. Let $N < \infty$ and define for $1 \leq n \leq N$

$$\tilde{S}_n^N := S_{N-n+1},\ \tilde{\mathcal{F}}_n^N := \mathcal{F}_{N-n+1} \ \text{ and } \ \tilde{\xi}_n^N := \xi_{N-n+1}\ .$$

Note that $\{\tilde{\mathcal{F}}_n^N\}_{1\leq n\leq N}$ is now an increasing σ-field in n. Below we will define everything needed, in order to generalize Doob's Upcrossing Theorem.

Definition A.1. Let $N \geq 2$. For $1 \leq n \leq N$ and $a, b \in \mathbb{R}$ with $a < b$, let

$$\begin{aligned}
T_0 &:= 0\\
T_1 &:= \begin{cases} \min\{1 \leq n \leq N | \tilde{S}_n^N \leq a\} & \text{if } \{1 \leq n \leq N | \tilde{S}_n^N \leq a\} \neq \emptyset \\ N & \text{if } \{1 \leq n \leq N | \tilde{S}_n^N \leq a\} = \emptyset \end{cases}\\
T_2 &:= \begin{cases} \min\{T_1 \leq n \leq N | \tilde{S}_n^N \geq b\} & \text{if } \{T_1 \leq n \leq N | \tilde{S}_n^N \leq a\} \neq \emptyset \\ N & \text{if } \{T_1 \leq n \leq N | \tilde{S}_n^N \geq b\} = \emptyset \end{cases}\\
&\vdots \quad \vdots
\end{aligned}$$

$$T_{2m-1} := \begin{cases} \min\{T_{2m-2} \le n \le N | \tilde{S}_n^N \le a\} & \text{if } \{T_{2m-2} \le n \le N | \tilde{S}_n^N \le a\} \neq \emptyset \\ N & \text{if } \{T_{2m-2} \le n \le N | \tilde{S}_n^N \le a\} = \emptyset \end{cases}$$

$$T_{2m} := \begin{cases} \min\{T_{2m-1} \le n \le N | \tilde{S}_n^N \ge b\} & \text{if } \{T_{2m-1} \le n \le N | \tilde{S}_n^N \le a\} \neq \emptyset \\ N & \text{if } \{T_{2m-1} \le n \le N | \tilde{S}_n^N \ge b\} = \emptyset \end{cases} .$$

Now we can define the number of upcrossings of $[a, b]$ by $\tilde{S}_1^N, ..., \tilde{S}_N^N$ as follows:

$$U_N^N[a, b] := \begin{cases} \max\{1 \le m \le N | T_{2m} < N\} & \text{if } \{1 \le m \le N | T_{2m} < N\} \neq \emptyset \\ 0 & \text{if } \{1 \le m \le N | T_{2m} < N\} = \emptyset \end{cases}$$

Furthermore let for $1 \le k \le n - 1$

$$\epsilon_k := \begin{cases} 0 & \text{if } k < T_1 \\ 1 & \text{if } T_1 \le k < T_2 \\ 0 & \text{if } T_2 \le k < T_3 \\ 1 & \text{if } T_3 \le k < T_4 \\ \dots & \text{if } \dots \end{cases}$$

and define

$$Y_n^N := \tilde{S}_1^N + \sum_{k=1}^{n-1} \epsilon_k (\tilde{S}_{k+1}^N - \tilde{S}_k^N)$$

for $1 \le n \le N$.

Let's now explore how $\lim_{N\to\infty} U_N^N[a, b] < \infty$ implies that S must exist almost surely. Suppose for now, that $\lim_{N\to\infty} U_N^N[a, b] < \infty$ and define the set of all ω for which S_n does not converge as

$$\Lambda := \{\omega | S_n(\omega) \text{ does not converge}\} .$$

Consider that can write

$$\begin{aligned}\Lambda &= \{\omega | \liminf_n S_n(\omega) < \limsup_n S_n(\omega)\} \\ &= \bigcup_{a,b\in\mathbb{Q}} \{\omega | \liminf_n S_n(\omega) < a < b < \limsup_n S_n(\omega)\} \ .\end{aligned}$$

Recall that we have $U_N^N[a,b]$, the number of upcrossings of $[a,b]$ by $\tilde{S}_1^N, \ldots, \tilde{S}_N^N$. But this is equal to the number of upcrossings of $[a,b]$ by $S_N, \ldots, S_1$. Furthermore recall that

$$U_\infty[a,b] = \lim_{N\to\infty} U_N^N[a,b] \ .$$

Consider that for each $\omega \in \{\omega | \liminf_n S_n(\omega) < a < b < \limsup_n S_n(\omega)\}$ we must have $U_\infty[a,b](\omega) = \infty$. This follows directly from the definitions of $\liminf$ and $\limsup$. Thus we can write

$$\Lambda = \bigcup_{a,b\in\mathbb{Q}} \{\omega | U_\infty[a,b](\omega) = \infty\} = \bigcup_{a,b\in\mathbb{Q}} \Lambda_{a,b}$$

where $\Lambda_{a,b} := \{\omega | U_\infty[a,b](\omega) = \infty\}$. Consequently we get that

$$\mathbb{E}[\mathbb{1}_{\{\Lambda_{a,b}\}} U_\infty[a,b]] = \begin{cases} \infty & \text{if } \mathbb{P}(\Lambda_{a,b}) > 0 \\ 0 & \text{if } \mathbb{P}(\Lambda_{a,b}) = 0 \end{cases} \ . \tag{A1}$$

Note that $U_N^N[a,b]$ is clearly non-decreasing in N. Now if $\lim_{N\to\infty} \mathbb{E}[U_N^N[a,b]] < \infty$, we can apply the Monotone Convergence Theorem to obtain

$$\lim_{N\to\infty} \mathbb{E}[U_N^N[a,b]] = \mathbb{E}[U_\infty[a,b]] < \infty$$

and hence that

$$\mathbb{E}[\mathbb{1}_{\{\Lambda_{a,b}\}} U_\infty[a,b]] \le \mathbb{E}[U_\infty[a,b]] < \infty \ .$$

Now the latter together with (A1) implies that $\mathbb{P}(\Lambda_{a,b}) = 0$. Therefore we have

$$\mathbb{P}(\Lambda) = \mathbb{P}\left(\bigcup_{a,b\in\mathbb{Q}} \Lambda_{a,b}\right) = \sum_{a,b\in\mathbb{Q}} \mathbb{P}(\Lambda_{a,b}) = 0 \ .$$

The following Lemmas show how Doob's Upcrossing Theorem can be adapted to our framework. We will show that $\mathbb{E}[U_n^N[a,b]]$ is bounded above by $\mathbb{E}[Y_n^N]/(b-a)$.

Lemma A.2. *For $1 \leq n \leq N$ we have*

$$\mathbb{E}[U_n^N[a,b]] \leq \frac{\mathbb{E}[Y_n^N]}{b-a} \ .$$

Proof. Consider for $1 \leq n \leq N$ and $N \geq 2$

$$\begin{aligned} Y_n^N &= \tilde{S}_1^N + \sum_{k=1}^{n-1} \epsilon_k (\tilde{S}_{k+1}^N - \tilde{S}_k^N) \\ &= \tilde{S}_1^N + \sum_{k=1}^{n} (\tilde{S}_{T_{2k}}^N - \tilde{S}_{T_{2k-1}}^N) \\ &\geq \sum_{k=1}^{n} (\tilde{S}_{T_{2k}}^N - \tilde{S}_{T_{2k-1}}^N) \end{aligned}$$

by definition of ϵ_k. The latter inequality above holds, since $\tilde{S}_1^N \geq 0$. Note that by definition of $T_1, T_2, \ldots$ we have

$$\sum_{k=1}^{n} (\tilde{S}_{T_{2k}}^N - \tilde{S}_{T_{2k-1}}^N) \geq (b-a) U_n^N[a,b] \ .$$

From here the assertion follows directly. $\square$

The following lemma provides a representation for the expectation of the process Y_N^n.

Lemma A.3. *For* $1 \leq n \leq N$ *let*

$$Y_n^N := \tilde{S}_1^N + \sum_{k=1}^{n-1} \epsilon_k (\tilde{S}_{k+1}^N - \tilde{S}_k^N)$$

with

$$\epsilon_k := \begin{cases} 1 & (\tilde{S}_1^N, \ldots, \tilde{S}_k^N) \in B_k \\ 0 & \textit{otherwise} \end{cases}$$

for $k = 1, \ldots, n-1$. *Here* B_k *is an arbitrary set in* $\mathfrak{B}(\mathbb{R}^k)$. *Then we have*

$$\mathbb{E}[Y_n^N] = \mathbb{E}[\tilde{S}_n^N] - \sum_{k=1}^{n-1} \mathbb{E}\left[(1-\epsilon_k)\left(\mathbb{E}[\tilde{S}_{k+1}^N | \tilde{\mathcal{F}}_k^N] - \tilde{S}_k^N\right)\right] \ . \tag{A2}$$

Proof. Consider for $1 \leq n \leq N$ and $N \geq 2$

$$\begin{aligned} &\tilde{S}_{n+1}^N - Y_{n+1}^N \\ &= (1-\epsilon_1)(\tilde{S}_2^N - \tilde{S}_1^N) + (1-\epsilon_2)(\tilde{S}_3^N - \tilde{S}_2^N) + ... + (1-\epsilon_k)(\tilde{S}_{n+1}^N - \tilde{S}_n^N) \\ &= (\tilde{S}_n^N - Y_n^N) + (1-\epsilon_n)(\tilde{S}_{n+1}^N - \tilde{S}_n^N) \ . \end{aligned}$$

Conditioning on $\tilde{\mathcal{F}}_n^N$ on both sides yields

$$\mathbb{E}[\tilde{S}_{n+1}^N - Y_{n+1}^N | \tilde{\mathcal{F}}_n^N] = \tilde{S}_n^N - Y_n^N + (1-\epsilon_n)\left(\mathbb{E}[(\tilde{S}_{n+1}^N) | \tilde{\mathcal{F}}_n^N] - \tilde{S}_n^N\right) \ .$$

Now taking expectations on both sides yields

$$\mathbb{E}[\tilde{S}_{n+1}^N - Y_{n+1}^N] \geq \mathbb{E}[\tilde{S}_n^N - Y_n^N] + \mathbb{E}\left[(1-\epsilon_n)\left(\mathbb{E}[\tilde{S}_{n+1}^N | \tilde{\mathcal{F}}_n^N] - \tilde{S}_n^N\right)\right] \ .$$

Note that

$$\mathbb{E}[\tilde{S}_2^N - Y_2^N] = \mathbb{E}[\tilde{S}_1^N - Y_1^N] + \mathbb{E}\left[(1-\epsilon_1)\left(\mathbb{E}[\tilde{S}_2^N | \tilde{\mathcal{F}}_1^N] - \tilde{S}_1^N\right)\right]$$

$$= \mathbb{E}\left[(1-\epsilon_1)\left(\mathbb{E}[\tilde{S}_2^N|\tilde{\mathcal{F}}_1^N] - \tilde{S}_1^N\right)\right]$$

since $Y_1^N = \tilde{S}_1^N$. Moreover we have

$$\begin{aligned}
\mathbb{E}[\tilde{S}_3^N - Y_3^N] &= \mathbb{E}[\tilde{S}_2^N - Y_2^N] + \mathbb{E}\left[(1-\epsilon_2)\left(\mathbb{E}[\tilde{S}_3^N|\tilde{\mathcal{F}}_2^N] - \tilde{S}_2^N\right)\right] \\
&= \mathbb{E}\left[(1-\epsilon_1)\left(\mathbb{E}[\tilde{S}_2^N|\tilde{\mathcal{F}}_1^N] - \tilde{S}_1^N\right)\right] \\
&\quad + \mathbb{E}\left[(1-\epsilon_2)\left(\mathbb{E}[\tilde{S}_3^N|\tilde{\mathcal{F}}_2^N] - \tilde{S}_2^N\right)\right] \\
&\ldots \\
\mathbb{E}[\tilde{S}_n^N - Y_n^N] &= \sum_{k=1}^{n-1} \mathbb{E}\left[(1-\epsilon_k)\left(\mathbb{E}[\tilde{S}_{k+1}^N|\tilde{\mathcal{F}}_k^N] - \tilde{S}_k^N\right)\right] .
\end{aligned}$$

Hence we get

$$\mathbb{E}[Y_n^N] = \mathbb{E}[\tilde{S}_n^N] - \sum_{k=1}^{n-1} \mathbb{E}\left[(1-\epsilon_k)\left(\mathbb{E}[\tilde{S}_{k+1}^N|\tilde{\mathcal{F}}_k^N] - \tilde{S}_k^N\right)\right] .$$

□

Remark A.4. Note that we have $Y_1^N = \tilde{S}_1^N$, as the sum in the definition above is in this case empty and hence treated as zero. Moreover note that we have $Y_{n+1}^N = \tilde{S}_{n+1}^N$ if $\epsilon_k = 1$ for all $1 \le k \le n$.

The Lemma below establishes an upper bound for $\mathbb{E}[Y_N^N]$ in terms of Q_{ij}^{N-k+1}, as defined in Lemma 3.1.

Lemma A.5. *We have for $N \ge 2$*

$$\mathbb{E}[Y_N^N] \le \mathbb{E}[\tilde{S}_N^N] + \sum_{k=1}^{N-1} \alpha_{N-k+1} \tag{A3}$$

where

$$\alpha_{N-k+1} := \sum\sum_{1\le i<j\le N-k+1} \mathbb{E}\left[\phi(Z_{i:N-k+1}, Z_{j:N-k+1}) W_{i:N-k+1} W_{j:N-k+1} (Q_{i,j}^{N-k+1} - 1)\right] .$$

Proof. Combining Lemmas A.3 and A.2 yields the following for $n \le N$

$$(b-a)\mathbb{E}[U_n[a,b]] \le \mathbb{E}[Y_n^N] = \mathbb{E}[\tilde{S}_n^N] - \sum_{k=1}^{n-1} \mathbb{E}[(1-\epsilon_k)\left(\mathbb{E}[\tilde{S}_{k+1}^N|\mathcal{F}_k^N] - \tilde{S}_k^N\right)] .$$

Moreover we get from Lemma 3.1

$$\begin{aligned}\mathbb{E}[\tilde{S}_{k+1}^N|\tilde{\mathcal{F}}_k^N] &= \mathbb{E}[S_{N-k}|\mathcal{F}_{N-k+1}] \\ &= \sum\sum_{1\le i<j\le N-k+1} \phi(Z_{i:N-k+1}, Z_{j:N-k+1}) W_{i:N-k+1} W_{j:N-k+1} Q_{i,j}^{N-k+1} .\end{aligned}$$

Therefore we obtain

$$\begin{aligned}\mathbb{E}[Y_N^N] &= \mathbb{E}[\tilde{S}_N^N] - \sum_{k=1}^{N-1} \mathbb{E}[(1-\epsilon_k)\mathbb{E}[\tilde{S}_{k+1}^N|\mathcal{F}_k^N] - \tilde{S}_k^N] \\ &= \mathbb{E}[\tilde{S}_N^N] - \sum_{k=1}^{N-1} \sum\sum_{1\le i<j\le N-k+1} \mathbb{E}\left[(1-\epsilon_k)\phi(Z_{i:N-k+1}, Z_{j:N-k+1})\right. \\ &\qquad\qquad \left.\times\ W_{i:N-k+1} W_{j:N-k+1}(Q_{i,j}^{N-k+1} - 1)\right] \\ &\le \mathbb{E}[\tilde{S}_N^N] + \left|\sum_{k=1}^{N-1} \sum\sum_{1\le i<j\le N-k+1} \mathbb{E}\left[(1-\epsilon_k)\phi(Z_{i:N-k+1}, Z_{j:N-k+1})\right.\right. \\ &\qquad\qquad \left.\left.\times\ W_{i:N-k+1} W_{j:N-k+1}(Q_{i,j}^{N-k+1} - 1)\right]\right| \\ &\le \mathbb{E}[\tilde{S}_N^N] + \sum_{k=1}^{N-1} \sum\sum_{1\le i<j\le N-k+1} \left|\mathbb{E}\left[(1-\epsilon_k)\phi(Z_{i:N-k+1}, Z_{j:N-k+1})\right.\right. \\ &\qquad\qquad \left.\left.\times\ W_{i:N-k+1} W_{j:N-k+1}(Q_{i,j}^{N-k+1} - 1)\right]\right| .\end{aligned}$$

Now using Jensen's inequality yields

$$\begin{aligned}\mathbb{E}[Y_N^N] &\le \mathbb{E}[\tilde{S}_N^N] + \sum_{k=1}^{N-1} \sum\sum_{1\le i<j\le N-k+1} \mathbb{E}\left[(1-\epsilon_k)\phi(Z_{i:N-k+1}, Z_{j:N-k+1})\right. \\ &\qquad\qquad \left.\times W_{i:N-k+1}W_{j:N-k+1}\cdot |(Q_{i,j}^{N-k+1}-1)|\right] \\ &\le \mathbb{E}[\tilde{S}_N^N] + \sum_{k=1}^{N-1} \sum\sum_{1\le i<j\le N-k+1} \mathbb{E}\left[\phi(Z_{i:N-k+1}, Z_{j:N-k+1})\right. \\ &\qquad\qquad \left.\times W_{i:N-k+1}W_{j:N-k+1}\cdot |(Q_{i,j}^{N-k+1}-1)|\right] \ .\end{aligned}$$

The latter inequality above holds, because $1-\epsilon_k \le 1$ for all $k \le N-1$. □

In addition to the almost sure existence of $S(q)$ we need the following statement

$$S = \lim_{n\to\infty} S_n = \lim_{n\to\infty} \mathbb{E}[S_n]$$

in order to identify $S(q)$ in Lemma 4.12. This could be established by the following Lemma.

Lemma A.6. *The following statement holds true:*

$$S_\infty = \lim_{n\to\infty} \mathbb{E}[S_n|\mathcal{F}_\infty] = \lim_{n\to\infty} \mathbb{E}[S_n]$$

almost surely, if the limits above exist.

Proof. Let $a>0$ and note that, since $S_n \to S$ almost surely as $n\to\infty$, we have

$$\lim_{n\to\infty} \min(S_n, a) = \min(S, a)$$

almost surely, since $\min(\cdot, a)$ is continuous (see van der Vaart (2000), Theorem 2.3). Now $\min(S_n, a)$ is bounded by a. Hence applying the Dominated Convergence

Theorem yields

$$\lim_{n\to\infty} \mathbb{E}[\min(S_n, a)|\mathcal{F}_\infty] = \mathbb{E}[\lim_{n\to\infty} \min(S_n, a)|\mathcal{F}_\infty]$$
$$= \mathbb{E}[\min(S_\infty, a)|\mathcal{F}_\infty] \ .$$

Note that S_k is measurable with respect to $\mathcal{F}_n$ whenever $k \geq n$, therefore S_∞ must be $\mathcal{F}_n$-measurable for all $n \in \mathbb{N}$. Consequently S_∞ must be F_∞-measurable. Moreover, for $a \in \mathbb{R}$, $\min(\cdot, a)$ is a continuous function. Thus $\min(S_\infty, a)$ is $\mathcal{F}_\infty$-measurable as well. Hence

$$\lim_{n\to\infty} \mathbb{E}[min(S_n, a)|\mathcal{F}_\infty] = \min(S_\infty, a)$$

almost surely. Thus we have

$$\begin{aligned}\lim_{n\to\infty} \mathbb{E}[S_n|\mathcal{F}_\infty] &= \lim_{n\to\infty} \lim_{a\to\infty} \mathbb{E}[\min(S_n, a)|\mathcal{F}_\infty] \\ &= \lim_{a\to\infty} \lim_{n\to\infty} \mathbb{E}[\min(S_n, a)|\mathcal{F}_\infty] \\ &= \lim_{a\to\infty} \min(S_\infty, a) \\ &= S_\infty \ . \qquad \text{(A4)}\end{aligned}$$

almost surely. Moreover we obtain

$$\mathbb{E}[S_n|\mathcal{F}_\infty] = \mathbb{E}[S_n]$$

for all n, by applying Lemma 3.4. Now the latter together with (A4) implies the statement of the lemma. $\square$

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