A strong uniform convergence rate of a kernel conditional quantile estimator under random left-truncation and dependent data

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Abstract

In this paper we study some asymptotic properties of the kernel conditional quantile estimator with randomly left-truncated data which exhibit some kind of dependence. We extend the result obtained by Lemdani, Ould-Saïd and Poulin [16] in the iid case. The uniform strong convergence rate of the estimator under strong mixing hypothesis is obtained.

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