

# Asymptotics of maximum likelihood estimators based on discrete Type II right censored samples

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The talk will be concerned with maximum likelihood estimation based on Type-II right censored discrete data. During an experiment in which Type-II right censoring is applied  $n$  items with independent and identically distributed lifetimes are placed on a test. Due to budget or time limitations or on account of ethical decisions in biomedical problems, the experiment is terminated at the moment of the  $r$ th failure, where  $r < n$  is fixed in advance.

During the talk I will consider estimation of multivariate unknown parameter of the discrete lifetime of items. I will focus on asymptotic properties of the corresponding maximum likelihood estimators (MLEs). I will study two scenarios: when  $n$  tends to infinity while  $r$  remains fixed and when  $n$  tends to infinity and  $r$  varies with  $n$  in such a way that  $r/n$  is constant. For the two asymptotic scenarios, first I will provide regularity conditions guaranteeing that the MLEs of interest exist almost surely for all sufficiently large  $n$  and are strongly consistent. Next, I will give regularity conditions under which the MLEs are asymptotically normally distributed. I will also show general expressions for the covariance matrix of the asymptotic multivariate normal distribution.