

# THE PROGRESSIVELY TRUNCATED ESTIMATING FUNCTIONS AND ESTIMATORS

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**Abstract.** We consider the progressively truncated estimating functions and estimators as a generalization of the progressively truncated likelihood estimating functions and maximum likelihood estimators. We show the uniform consistency and weak convergence of the progressively truncated estimators.

*Key words and phrases:* Survival analysis, survivor function, progressive censoring, progressive truncation, estimating function and its estimator, martingale inequality, Gaussian process.