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The weak convergence theory developed in Part 1 is important for this, simply because the empirical processes studied in Part 2, Empirical Processes, are naturally viewed as taking values in nonseparable Banach spaces, even in the most elementary cases, and are typically not Borel measurable.

Weak Convergence and Empirical Processes | SpringerLink

This book provides an account of weak convergence theory and empirical processes and their applications to a wide variety of applications in statistics. The first part of the book presents a thorough account of stocastic convergence in its various forms.

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Weak convergence of empirical processes indexed by uniformly bounded variation functions on the line is established. • It uses a simple integration by parts trick and weak convergence of the canonical empirical process on the line. • The same is done for the bootstrap counterparts. • This technique is general and has a broad range of applications. •

Weak convergence of stationary empirical processes ...

The approach to weak convergence involves first the study of a smoothed version of the empirical processes, obtained by replacing each point mass by a uniform measure of equal mass on a small ball centered at each point. This process has continuous paths in C (A) with respect to the Hausdorff metric.

CiteSeerX — WEAK CONVERGENCE OF EMPIRICAL PROCESSES

Weak convergence of the empirical copula process has been established by Deheuvels in the case of independent marginal distributions. Van der Vaart and Wellner utilize the functional delta method to show convergence in $l^\infty([a, b]^2)$ for some $0 < a < b < 1$, under restrictions on the distribution functions.

Fermanian , Radulovic , Wegkamp : Weak convergence of ...

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The theory of weak convergence of empirical processes based on independent sequences has yielded a wealth of statistical applications and, in particular, it was instrumental for establish- ing the weak convergence of numerous novel statistics.

Weak Convergence of Stationary Empirical Processes

Abstract This paper gives sufficient conditions for the weak convergence to Gaussian processes of empirical processes and U -processes from stationary β mixing sequences indexed by V-C subgraph classes of functions.

Central limit theorems for empirical and U -processes of ...

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