Abstract

Let {T-i, i 1} be a strictly stationary sequence of associated random variables distributed as T. This paper aims to establish strong uniform consistency over a compact set with a rate of a kernel estimator of the underlying density function f when the random variable of interest T is right-censored by another variable C. As a consequence, the almost sure convergence of a new smooth ke rnel mode estimator of the true mode of f with rate is stated.