

An R package for analyzing truncated data

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The goal of this work is to present an R package, developed to analyze truncated data, with application in a number of fields, including Astronomy, Economics and Survival Analysis. In this package, the two EM algorithms proposed by Efron and Petrosian (1999) and the algorithm by Shen (2008) are included as three possible approaches to approximate the non-parametric maximum likelihood estimator under double truncation.

This software is also prepared to deal with data which are one-sided truncated. Specifically, the package allows to compute the estimator introduced by Lynden-Bell (1971) for left-truncated data, or to specify right truncation, if that is the case. A graphical output includes densities and survival estimates.

References

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