On the Weak Convergence of Moment-Empirical Cumulative Distribution Function

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Abstract: In many indirect models, like convolutions, mixtures, multiplicative censoring, and biased sampling models, the moments of unobserved distributions of actual interest can be easily estimated from the transformed moments of the observed distributions. In all such models one can use the procedure which recovers a function via its moments. Some asymptotic properties of proposed moment-empirical cumulative distribution functions are derived for direct and some indirect models.

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