

References

1. Begun, J.M., Hall, W.J., Huang, W.M., Wellner, J.A. (1983): *Information and asymptotic efficiency in parametric-nonparametric models*. Annals of Statistics **11**, 432–452.
2. Bickel, P.J. (1982): *On adaptive estimation*. Annals of Statistics **10**, 647–671.
3. Bickel, P.J., Klaassen, C.A.J., Ritov, Y., Wellner, J.A. (1993): *Efficient and Adaptive Estimation for Semiparametric Models*. Baltimore: Johns Hopkins University Press.
4. Birgé, L., Massart, P. (1993): *Rates of convergence for minimum contrast estimators*. Probability Theory and Related Fields **97**, 113–150.
5. Birgé, L., Massart, P. (1994): *Minimum contrast estimators on sieves*. Preprint.
6. Birgé, L., Massart, P. (1998): *Minimum contrast estimators on sieves: exponential bounds and rates of convergence*. Bernoulli **4**, 329–375.
7. Cox, D.R. (1972): *Regression models and life tables (with discussion)*. Journal of the Royal Statistical Society **34**, 186–220.
8. Cox, D.R. (1975): *Partial likelihood*. Biometrika **62**, 269–276.
9. Dudley, R.M. (1984): *A course on empirical processes*. École d’été de Probabilités de Saint-Flour XII-1982, Lecture Notes in Mathematics **1097**, Berlin–Heidelberg–New York: Springer, pp. 1–142.
10. Hájek, J. (1970): *A characterization of limiting distributions of regular estimates*. Zeitschrift für Wahrscheinlichkeitstheorie und Verwandte Gebiete **14**, 323–330.
11. Hájek, J. (1972): *Local asymptotic minimax and admissibility in estimation*. Proc. Sixth Berkeley Symp. Math. Statist. Prob. **1**, L.M. LeCam, J. Neyman, and E. Scott (eds.) pp. 175–194.
12. Huang, J. (1996): *Efficient estimation for the Cox model with interval censoring*, Annals of Statistics **24**, 540–568.
13. Chen, H. (1996): *Asymptotically efficient estimation in semiparametric generalized linear models*, Annals of Statistics **23**, 1102–1129.
14. Klaassen, C.A.J. (1987): *Consistent estimation of the influence function of locally asymptotically linear estimates*. Annals of Statistics **15**, 1548–1562.
15. Le Cam, L. (1960): *Locally asymptotically normal families of distributions*. University of California Publications in Statistics **3**, 37–98.
16. Le Cam, L. (1969): *Théorie Asymptotique de la Décision Statistique*. Les Presses de l’Université de Montréal.

17. Le Cam, L. (1972): *Limits of experiments*. Proc. Sixth Berkeley Symp. Math. Statist. Probab. **1**, L.M. LeCam, J. Neyman, and E. Scott (eds.), Berkeley: University of California Press, pp. 245–261.
18. Le Cam, L. (1986): *Asymptotic Methods in Statistical Decision Theory*. New York: Springer-Verlag.
19. Koshevnik, Yu.A., Levit, B.Ya. (1976): *On a nonparametric analogue of the information matrix*. Theory of Probability and its Applications **21**, 738–753.
20. Levit, B.Ya. (1978): *Infinite-dimensional informational lower bounds*. Theory of Probability and its Applications **23**, 388–394.
21. Mammen, E, van de Geer, S.A. (1997): *Penalized quasi-likelihood estimation in partial linear models*. Annals of Statistics **25**, 1014–1037.
22. Millar, P.W. (1983): *The minimax principle in asymptotic statistical theory*. École d'été de Probabilités de Saint-Flour XI-1981, Lecture Notes in Mathematics **976**, Berlin–Heidelberg–New York: Springer, pp. 67–267.
23. Millar, P.W. (1985): *Nonparametric applications of an infinite dimensional convolution theorem*. Zeitschrift für Wahrscheinlichkeitstheorie und Verwandte Gebiete **68**, 545–556.
24. Murphy, S.A., Rossini, T.J., van der Vaart, A.W. (1997): *MLE in the proportional odds model*. Journal of the American Statistical Association **92**, 968–986.
25. Murphy, S.A., van der Vaart, A.W. (1996): *Likelihood ratio inference in the errors-in-variables model* Journal of Multivariate Analysis **59**, 81–108.
26. Murphy, S.A. van der Vaart, A.W. (2000): *On profile likelihood* Journal of the American Statistical Association **95**, to appear.
27. Pfanzagl, J. (1988): *Consistency of maximum likelihood estimators for certain nonparametric families, in particular mixtures*. Journal of Statistical Planning and Inference **19**, 137–158.
28. Pfanzagl, J., Wefelmeyer W. (1982): *Contributions to a General Asymptotic Statistical Theory*. Lecture Notes in Statistics **13**, New York: Springer Verlag,
29. Pollard, D. (1984): *Convergence of Stochastic Processes*. New York: Springer-Verlag.
30. Pollard, D. (1985): *New ways to prove central limit theorems*, Econometric Theory **1**, 295–314.
31. Ritov, Y., Bickel, P.J. (1990): *Achieving information bounds in non and semi-parametric models*. Annals of Statistics **18**, 925–938.
32. Robins, J.M., Ritov, Y. (1992): *Toward a curse of dimensionality appropriate (CODA) asymptotic theory for semi-parametric models*. Statistics in Medicine **16**, 285–319.
33. Rudin, W. (1974): *Functional Analysis*. McGraw Hill.
34. Stein, C. (1956=): *Efficient nonparametric testing and estimation*. In: Proceedings Third Berkeley Symposium Math. Statist. Probability **1**, Berkeley: University of California, pp. 267–284.
35. Taupin, M.-L. (1998): *Estimation in the nonlinear errors-in-variables model*. C. R. Acad. Sci. Paris Sér. I Math. **326**, 7, 885–890.
36. van der Vaart, A.W. (1988): *Statistical Estimation in Large Parameter Spaces*. CWI Tracts **44**, Amsterdam: Centrum voor Wiskunde en Informatica.

37. van der Vaart, A.W. (1991): *On differentiable functionals*. Annals of Statistics **19**, 178–204.
38. van der Vaart, A.W. (1991): *An asymptotic representation theorem*. International Statistical Review **9**, 97–121.
39. van der Vaart, A.W. (1994): *Maximum likelihood estimation with partially censored observations*. Annals of Statistics **22**, 1896–1916.
40. van der Vaart, A.W. (1996): *Efficient estimation in semiparametric models*. Annals of Statistics **24**, 862–878.
41. van der Vaart, A.W., Wellner, J.A. (1996): *Weak Convergence and Empirical Processes* New York: Springer.
42. van der Vaart, A.W. (1998): *Asymptotic Statistics*. Cambridge: Cambridge University Press