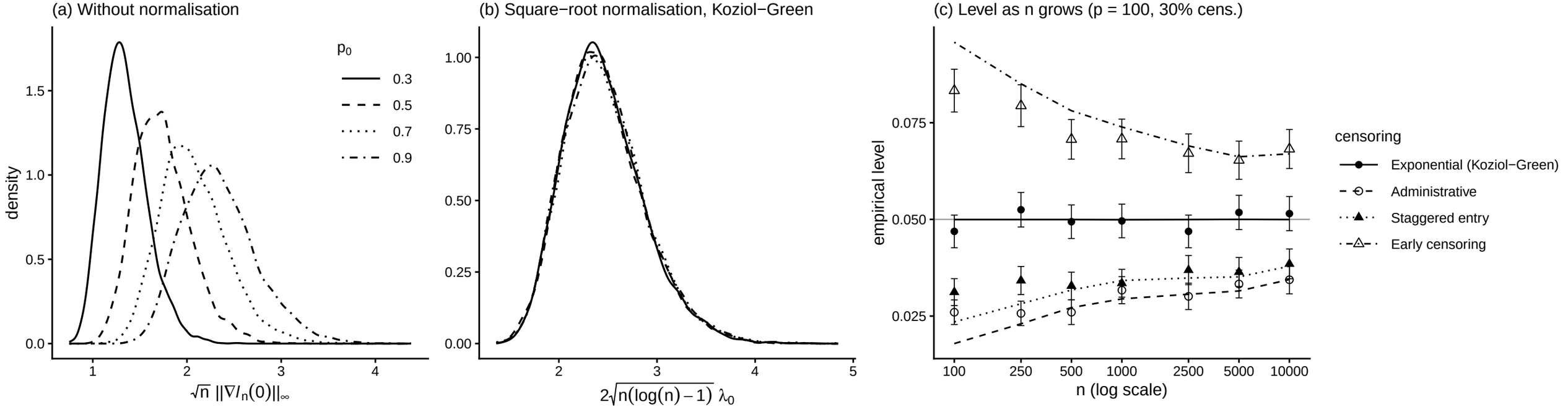

(a) Without normalisation
density
$\sqrt{n}\ \|\nabla l_n(0)\|_\infty$
p_0
0.3
0.5
0.7
0.9
(b) Square−root normalisation, Koziol−Green
$2\sqrt{n(\log(n)-1)}\ \lambda_0$
(c) Level as n grows (p = 100, 30% cens.)
empirical level
n (log scale)
censoring
Exponential (Koziol−Green)
Administrative
Staggered entry
Early censoring