













































































































# References

- W. H. Asquith. Parameter estimation for the 4-parameter asymmetric exponential power distribution by the method of l-moments using  $r$ . *Computational Statistics & Data Analysis*, 71(0), 3 2014.
- N. Bastian, A. Adamo, M. Gieles, H. Lamers, S. Larsen, E. Silva-Villa, L. Smith, R. Kotulla, I. Konstantopoulos, and G. Tranco. Evidence for environmentally dependent cluster disruption in M83. *Monthly Notices of the Royal Astronomical Society: Letters*, 417(1):L6–L10, 2011.
- R. Carroll, D. Ruppert, and L. Stefanski. Nonlinear measurement error models. *Monographs on Statistics and Applied Probability*.(Chapman and Hall, New York) Volume, 63, 1995.
- R. J. Carroll and P. Hall. Optimal rates of convergence for deconvolving a density. *Journal of the American Statistical Association*, 83(404):1184–1186, 1988.
- R. J. Carroll and P. Hall. Low order approximations in deconvolution and regression with errors in variables. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 66(1):31–46, 2004.
- H. E. Daniels. Saddlepoint approximations in statistics. *The Annals of Mathematical Statistics*, pages 631–650, 1954.
- I. Dattner and B. Reiser. Estimation of distribution functions in measurement error models. *Journal of Statistical Planning and Inference*, 143(3):479–493, 2013.
- A. C. Davison and D. V. Hinkley. *Bootstrap methods and their application*. Cambridge University Press, 1997.
- K. De Brabanter and B. De Moor. Deconvolution in statistics. In *Proc. of the European Symposium on Artificial Neural Networks, Computational Intelligence and Machine Learning (ESANN 2012)*, pages 341–350, 2012.
- A. Delaigle. An alternative view of the deconvolution problem. *Statistica Sinica*, 18(3):1025–1045, 2008.
- A. Delaigle and P. Hall. Methodology for deconvolution when the error distribution is unknown. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 2015.
- A. Delaigle and A. Meister. Density estimation with heteroscedastic error. *Bernoulli*, pages 562–579, 2008.
- A. Delaigle and A. Meister. Nonparametric function estimation under Fourier-oscillating noise. *Statistica Sinica*, 21:1065–1092, 2011.
- W. A. Fuller. *Measurement error models*. John Wiley & Sons, 1987.
- C. Goutis and G. Casella. Explaining the saddlepoint approximation. *The American Statistician*, 53(3):216–224, 1999.
- A. Holly and P. C. Phillips. A saddlepoint approximation to the distribution of the k-class estimator of a coefficient in a simultaneous system. *Econometrica*, 47(6):1527–47, 1979.
- C. Koen and L. Kondlo. Fitting power-law distributions to data with measurement errors. *Monthly Notices of the Royal Astronomical Society*, 397(1):495–505, 2009.
- J. McIntyre and L. A. Stefanski. Regression-assisted deconvolution. *Statistics in medicine*, 30(14):1722–1734, 2011a.
- J. McIntyre and L. A. Stefanski. Density estimation with replicate heteroscedastic measurements. *Annals of the Institute of Statistical Mathematics*, 63(1):81–99, 2011b.
- A. Meister. Deconvolution problems in nonparametric statistics. pages 5–105, 2009. doi: 10.1007/978-3-540-87557-4\_2. URL [http://dx.doi.org/10.1007/978-3-540-87557-4\\_2](http://dx.doi.org/10.1007/978-3-540-87557-4_2).



- L. S. Nawarathna and P. K. Choudhary. A heteroscedastic measurement error model for method comparison data with replicate measurements. *Statistics in medicine*, 34(7):1242–1258, 2015.
- A. Oucherif. Choice of the adequate frequency model for maximum rainfalls by minimizing the penalized criteria (aic and bic). pages 250–256, 2014. URL [http://www.limnology.ro/water2014/proceedings/33\\_Oucherif.pdf](http://www.limnology.ro/water2014/proceedings/33_Oucherif.pdf).
- N. M. Razali and Y. B. Wah. Power comparisons of some selected normality tests. In *Regional Conference on Statistical Sciences, Malaysia*, pages 126–138, 2010.
- C. Reimann and P. Filzmoser. Normal and lognormal data distribution in geochemistry: death of a myth. consequences for the statistical treatment of geochemical and environmental data. *Environmental Geology*, 39(9):1001–1014, 2000.
- D. Ruppert. *Statistics and Finance: An Introduction*. Springer, 2004.
- F. Scholz. Maximum likelihood estimation. *Encyclopedia of Statistical Sciences*, 1985.
- L. Stefanski. Measurement error models. *Journal of the American Statistical Association*, 95(452):1353–1358, 2000.
- L. A. Stefanski and R. J. Carroll. Deconvolving kernel density estimators. *Statistics*, 21(2):169–184, 1990.
- J. V. Uspensky. *Theory of equations*. McGraw-Hill, 1948.
- W. Xiao-Feng and W. Bin. Deconvolution estimation in measurement error models: The R package decon. *Journal of Statistical Software*, 39(10):1–24, 2011.
- W. Xiao-Feng, J. Sun, and F. Zhaozhi. Deconvolution density estimation with heteroscedastic errors using simex. *arXiv preprint arXiv:0902.2117*, 2009.
- J. Xiong, A. Wong, and D. Salopek. Saddlepoint approximations to option price in a general equilibrium model. *Statistics & Probability Letters*, 71(4):361–369, 2005.
- H. Zainodin and D.-N. Amjad. Parameters estimation using fractional moments in lognormal distribution. *Borneo Science*, 5:37–46, 1999.

