

Figure 1: $(1 - x/k)^{k-1}$

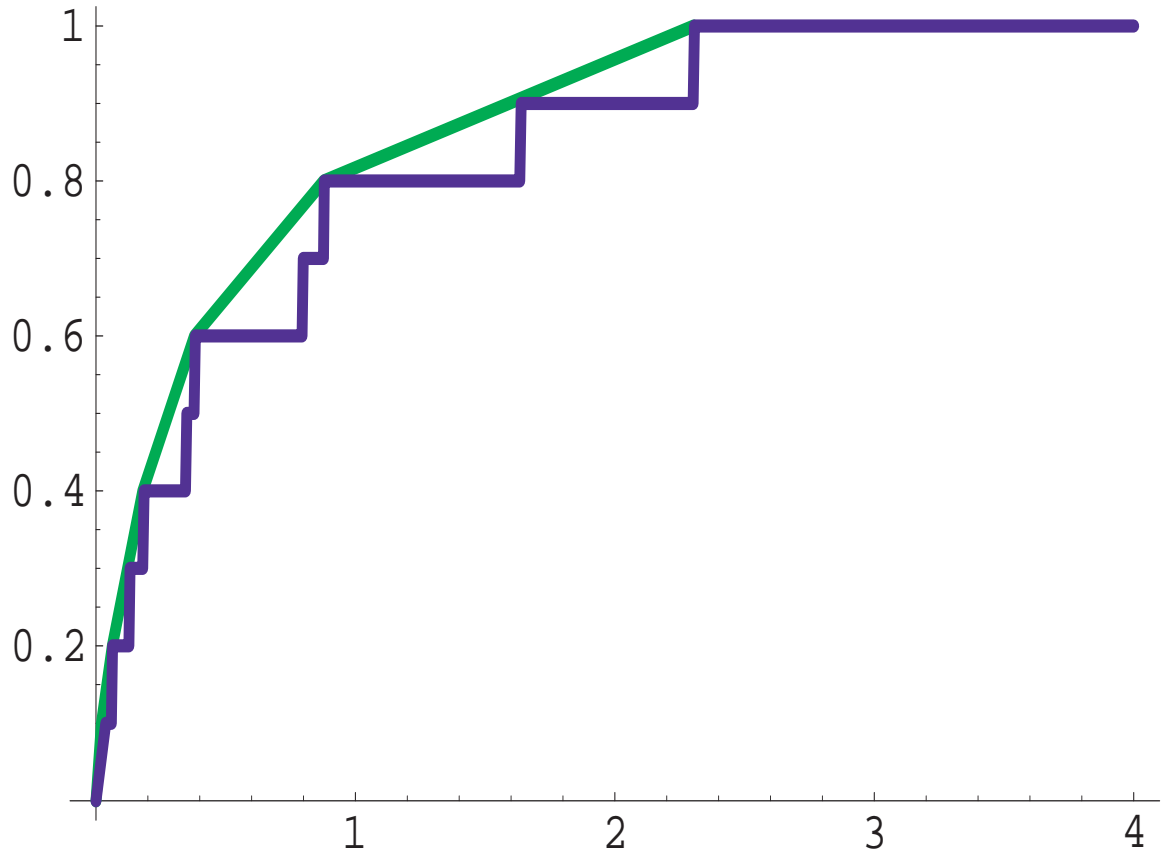


Figure 2: Least Concave Majorant and Empirical $n = 10$

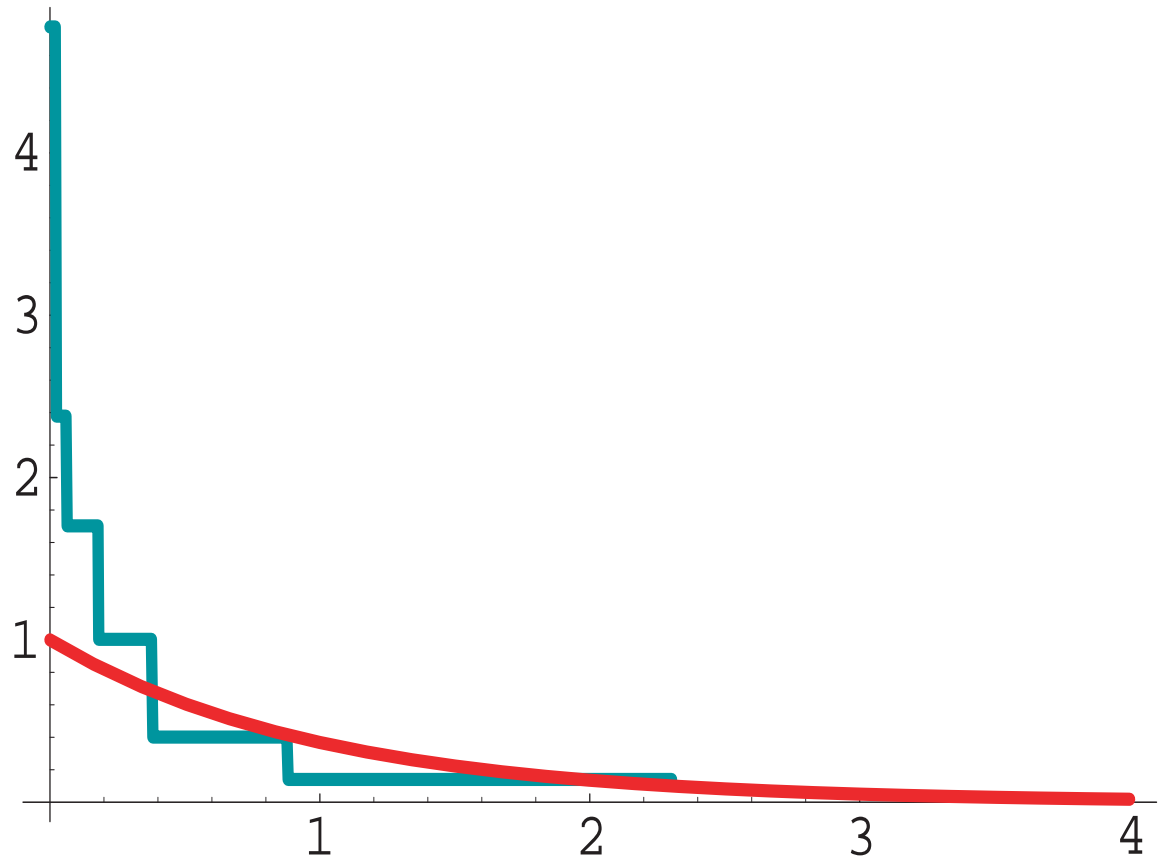


Figure 3: Grenander Estimator and Exp(1) density, $n = 10$

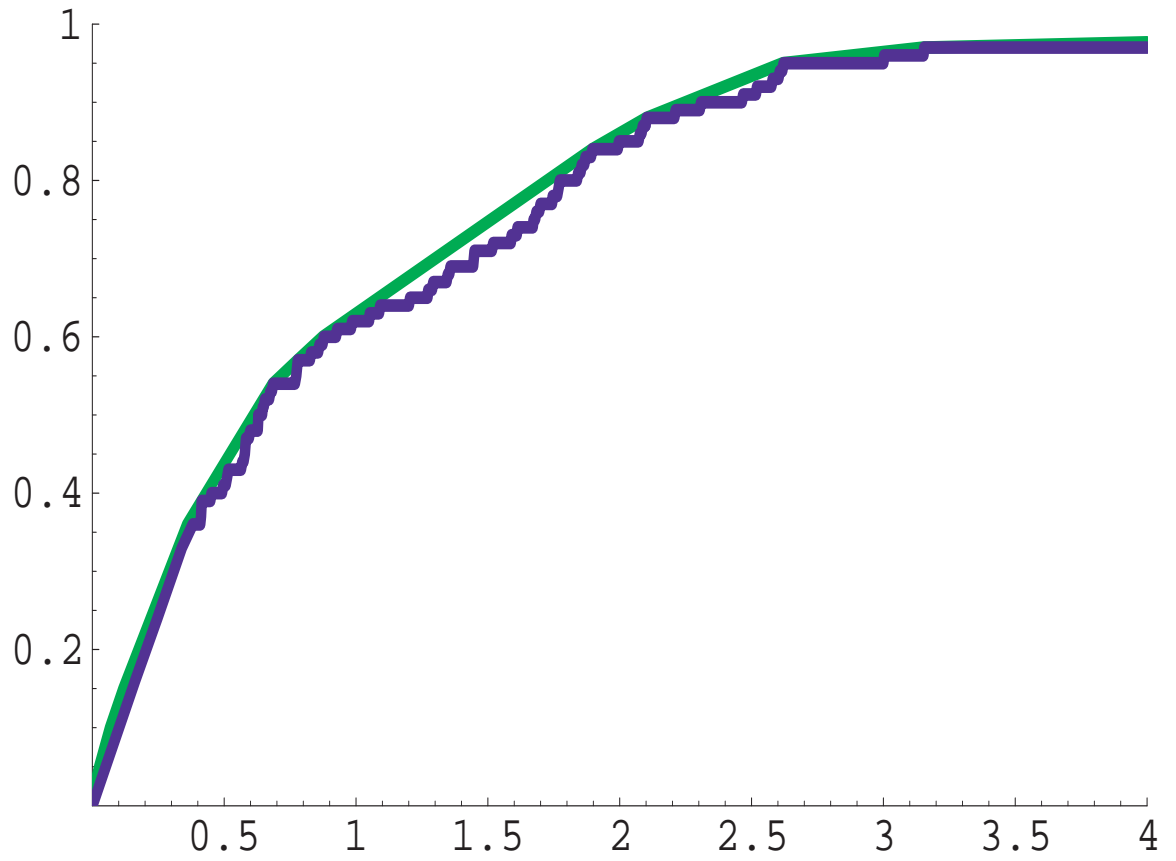


Figure 4: Least Concave Majorant and Empirical, $n = 100$

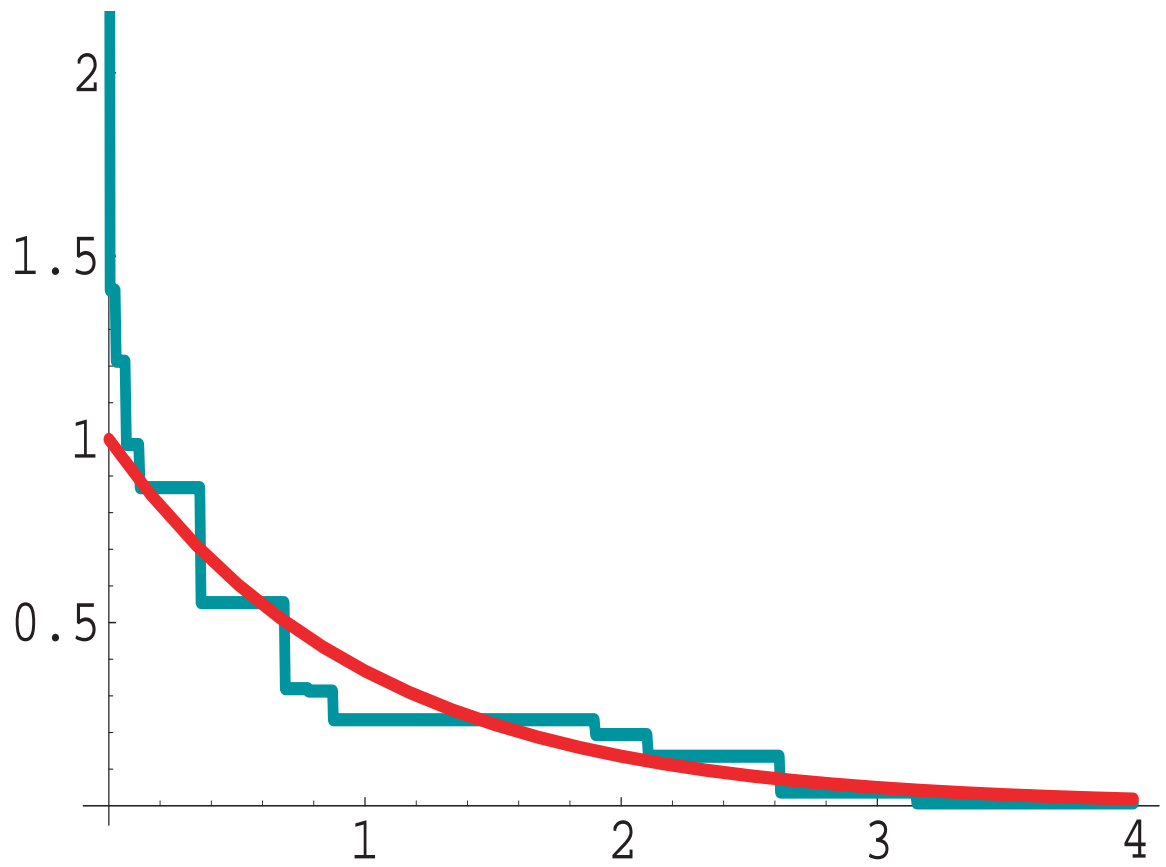


Figure 5: Grenander Estimator and Exp(1) density, $n = 100$

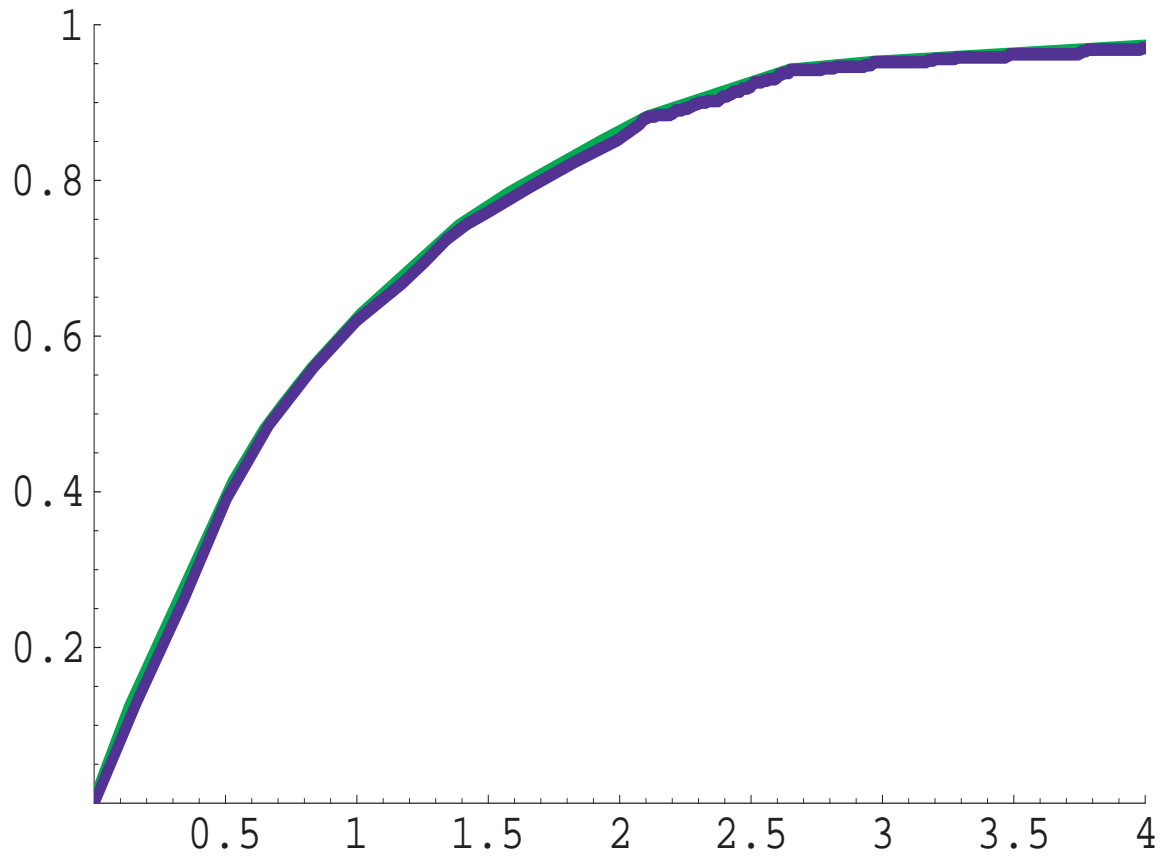


Figure 6: Least Concave Majorant and Empirical, $n = 500$

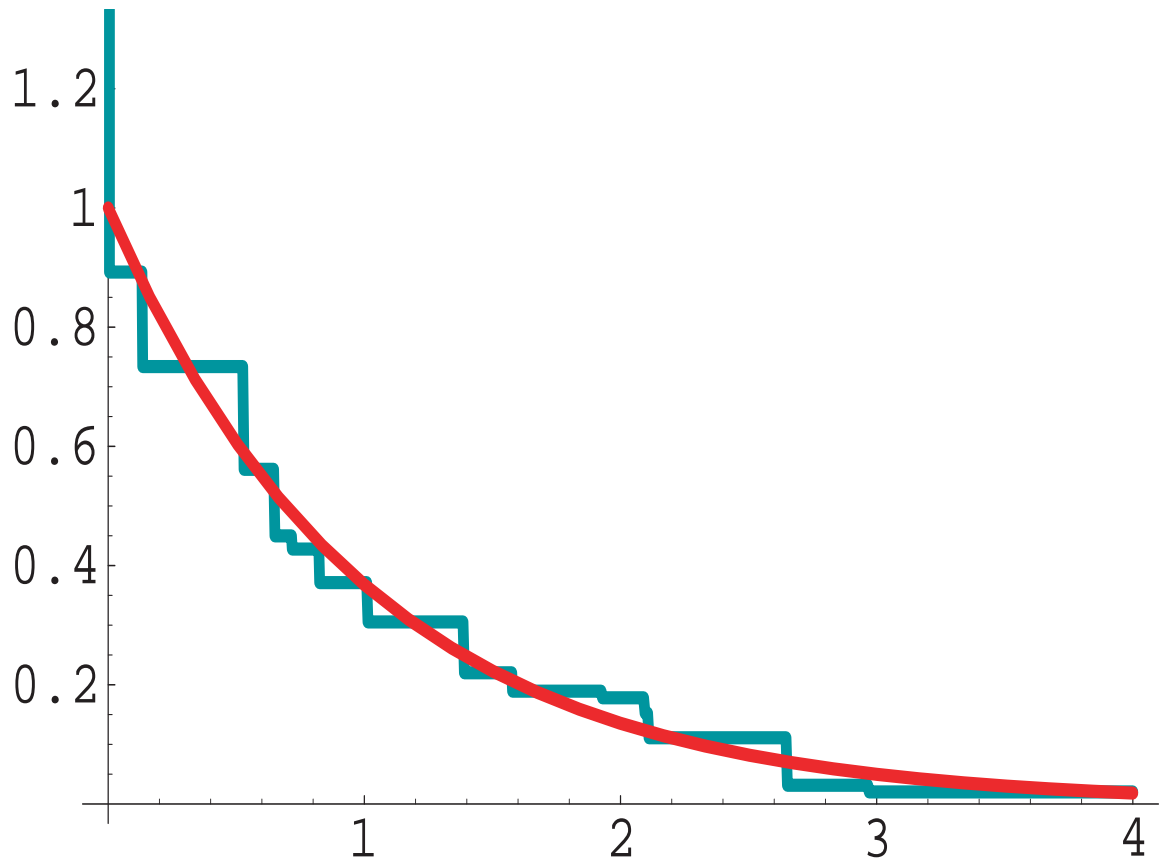


Figure 7: Grenander Estimator and Exp(1) density, $n = 500$

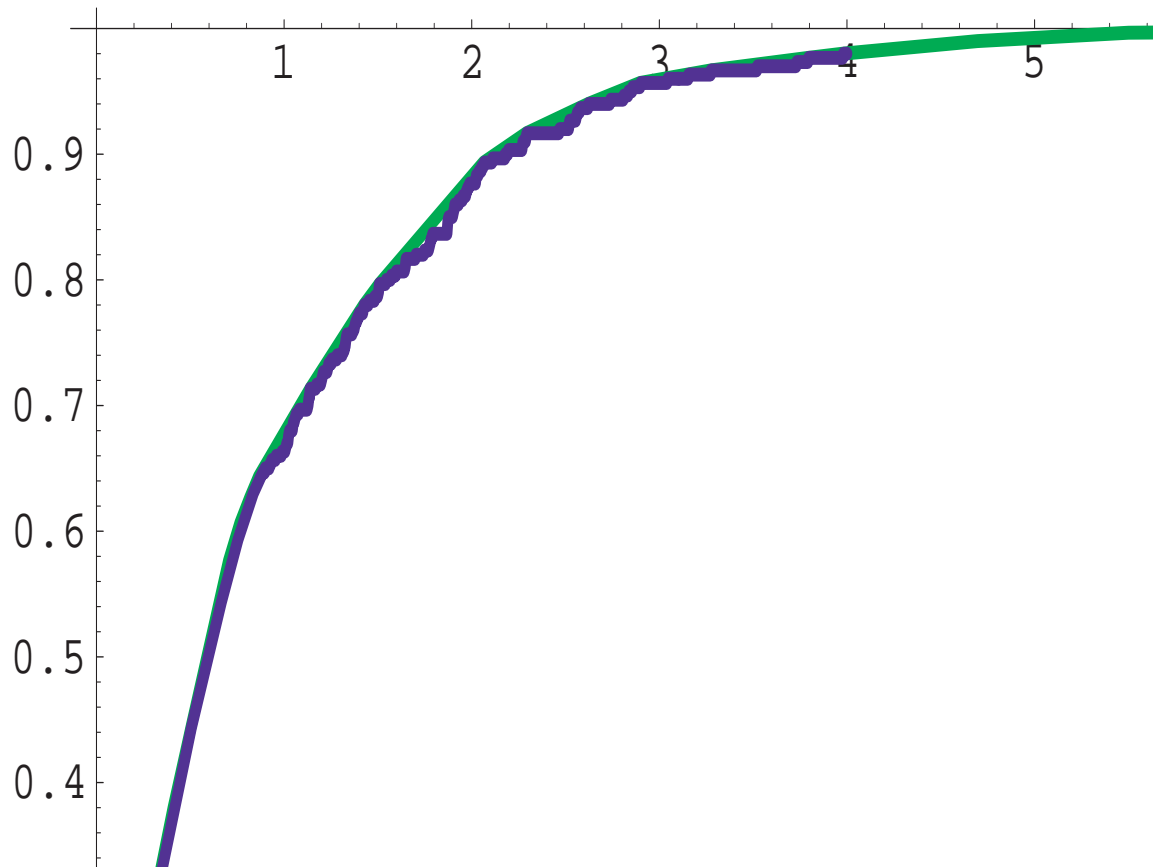


Figure 8: Least Concave Majorant and Empirical, $n = 300$

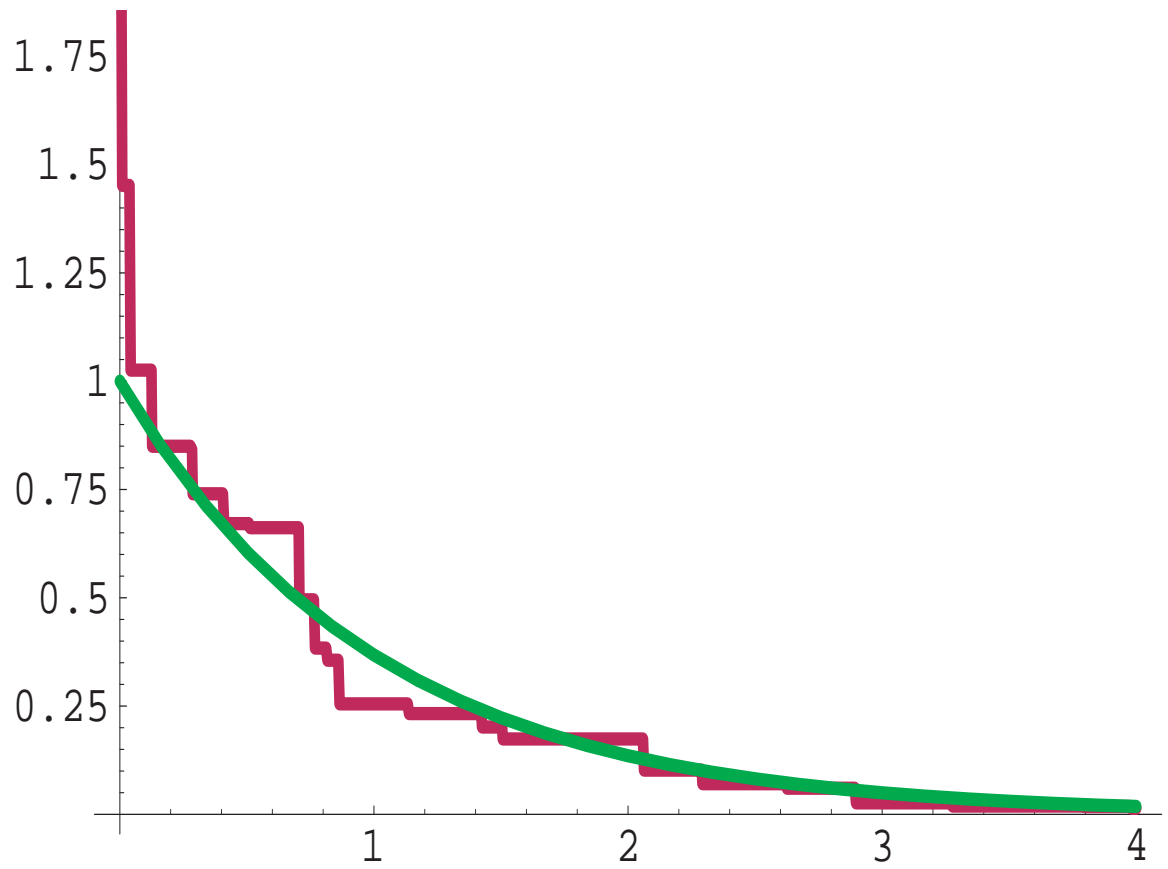


Figure 9: Grenander Estimator and Exp(1) density, $n = 300$

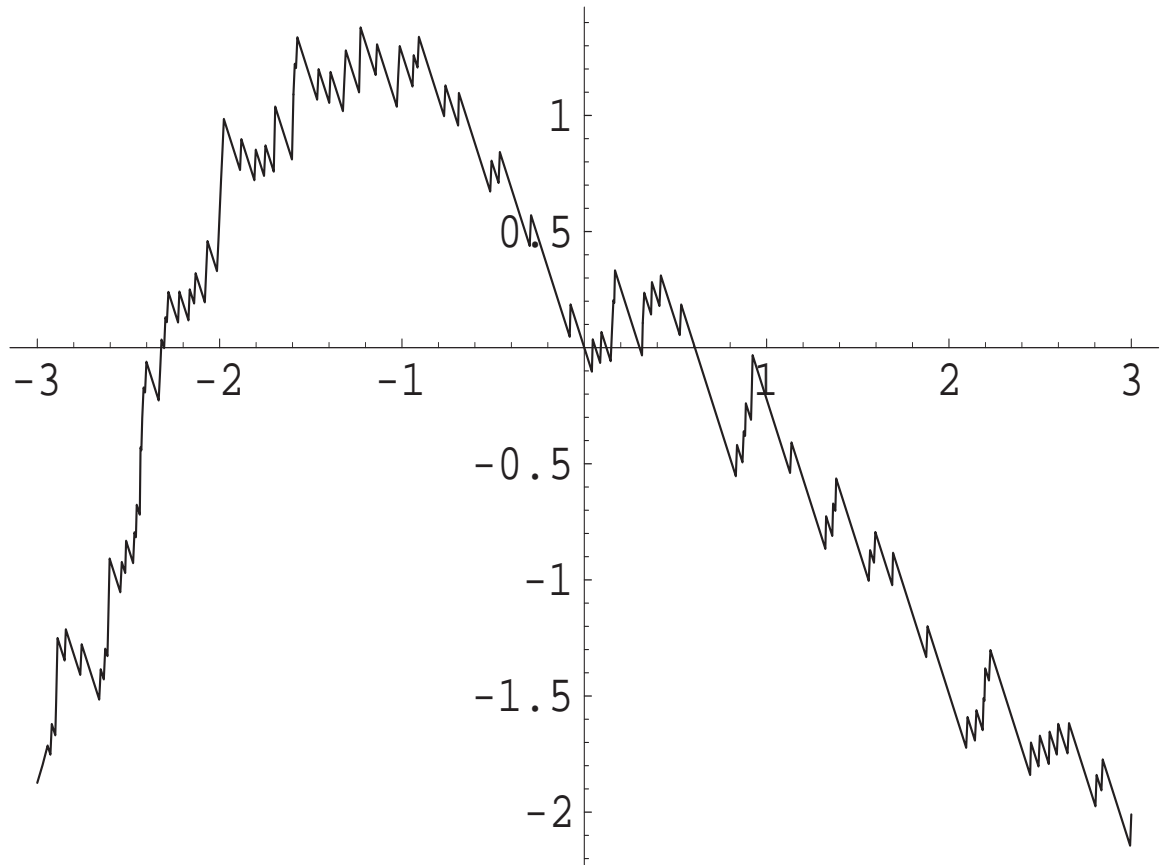


Figure 10: Converging to Brownian motion with quadratic drift, $n = 300$

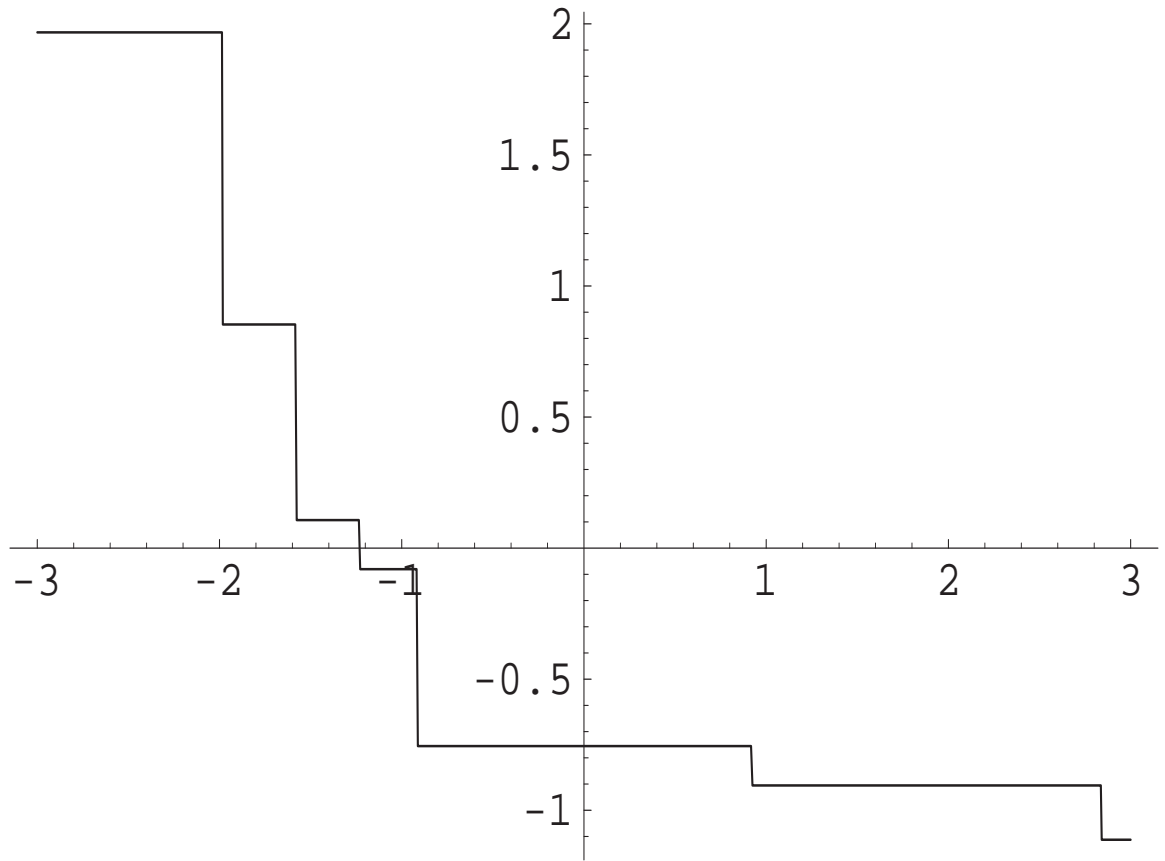


Figure 11: Slope of Least Concave majorant, $n = 300$

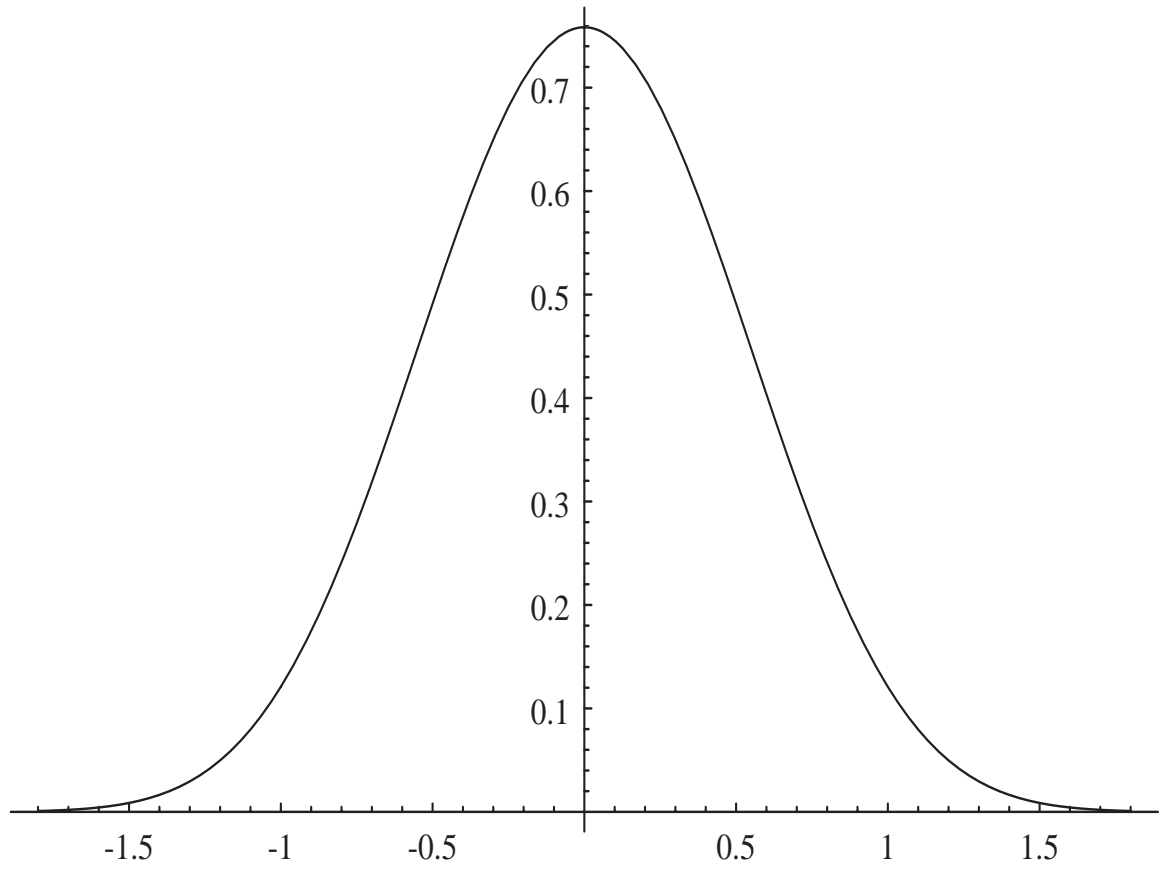


Figure 12: Chernoff density f_Z

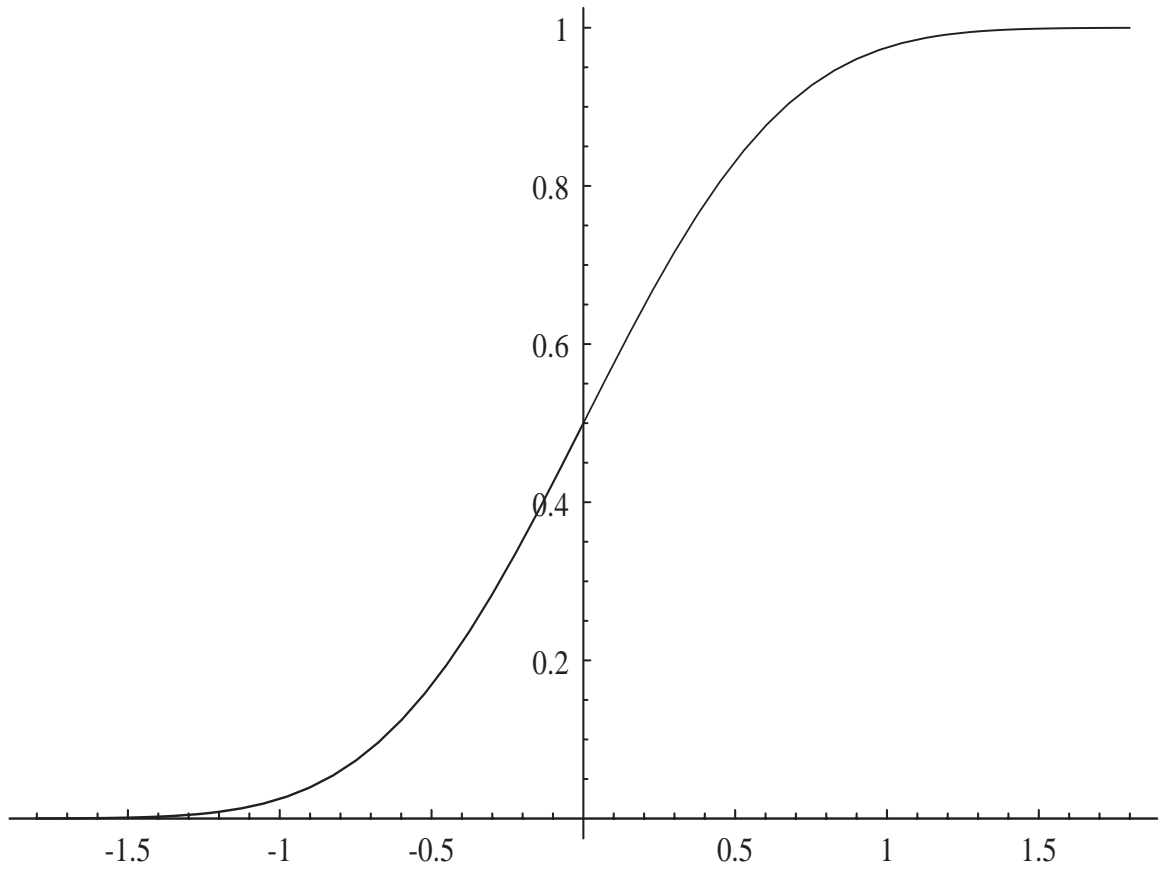


Figure 13: Chernoff distribution function F_Z