

# THE ANNALS of MATHEMATICAL STATISTICS

FOUNDED AND EDITED BY H. C. CARVER, 1930-1938

EDITED BY S. S. WILKS, 1938-1949

THE OFFICIAL JOURNAL OF THE INSTITUTE  
OF MATHEMATICAL STATISTICS

## Contents

	PAGE
A distribution free version of the Smirnov two sample test in the $p$ -variate case P. J. BICKEL	1
On robust linear estimators.....JOSEPH L. GASTWIRTH AND HERMAN RUBIN	24
The speed of Glivenko-Cantelli convergence.....R. M. DUDLEY	40
Further remarks on topology and convergence in some ordered families of distribution J. PFANZAGL	51
On measurable, nonleavable gambling houses with a goal...WILLIAM D. SUDDERTH	66
On Erlang's formula.....LAJOS TAKÁCS	71
Existence of an invariant measure and an Ornstein's ergodic theorem MICHEL METIVIER	79
Probabilistic functions of finite state Markov chains.....T. PETRIE	97
On detecting changes in the mean of normal variates.....L. A. GARDNER, JR.	116
The tail field of a Markov chain.....ALLAN F. ABRAHAMSE	127
The asymmetric Cauchy processes on the line.....S. C. PORT AND C. J. STONE	137
A central limit theorem for the number of edges in the random intersection of two graphs.....O. ABE	144
The orthant probabilities of four Gaussian variates.....M. C. CHENG	152
Invariant sets for translation-parameter families of measures D. BASU AND J. K. GHOSH	162
Partially balanced incomplete block designs with two-way classification of treatments C. RAMANKUTTY NAIR	175
On serial correlation.....S. JAMES PRESS	188
Equivalence of Gaussian stationary processes.....T. R. CHOW	197
The central limit theorem for generalized random fields.....D. M. EAVES	203
On a theorem of Karlin regarding admissible estimates for exponential populations V. M. JOSHI	216
Simultaneous test procedures—some theory of multiple comparisons..K. R. GABRIEL	224
Interpolation of homogeneous random fields on discrete groups.....L. BRUCKNER	251
Bivariate symmetry tests: parametric and nonparametric C. B. BELL AND H. SMITH HALLER	259
In variant proper Bayes tests for exponential families.....RICHARD E. SCHWARTZ	270
Variation quadratique des martingales continues à droite.....CATHERINE DOLÉANS	284
Multivariate two sample tests with dichotomous and continuous variables I. The loca- tion model.....A. A. AFIFI AND R. M. ELASHOFF	290

*Continued on back cover*

Vol. 40, No. 1—February 1969