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
Multiple testing versus multiple estimation. Improper confidence sets. Estimation of directions and ratios	1
On the absolute continuity of measures	30
The exit distribution of an interval for completely asymmetric stable processes SIDNEY C. PORT	39
Spectral estimation with random truncationJames Pickands, III	44
Bayes and fiducial equivariant estimators of the common mean of two normal distributions	59
An improved formula for the asymptotic variance of spectrum estimates HENRY R. NEAVE	70
Discrete-time Markovian decision processes with incomplete state observation Yoshikazu Sawaragi and Tsuneo Yoshikawa	78
Asymptotic theory of likelihood ratio and rank order tests in some multivariate linear models	87
Convolutions of stable laws as limit distributions of partial sumsJ. DAVID MASON	101
Some asymptotic results in a model of population growthBurton Singer	115
The joint distribution of traces of Wishart matrices and some applications D. R. Jensen	133
A limit theorem for conditioned recurrent random walk attracted to a stable law BARRY BELKIN	146
A maximization technique occurring in the statistical analysis of probabilistic func- tions of Markov chains	
LEONARD E. BAUM, TED PETRIE, GEORGE SOULES AND NORMAN WEISS	164
Efficiency-robust estimation of location	172
On the waiting time in the queuing system GI/G/1R. SCHASSBERGER	182
Limiting distributions of some variations of the chi-square statistic V. K. Murthy and A. V. Gafarian	188
A simple proof of a result of Kesten and Stigum on supercritical multitype Galton-Watson branching process	195
Continued on back of	nner

Vol. 41, No 1—February 1970