

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
Stochastic Approximation. CYRUS DERMAN	879
Consistency of the Maximum Likelihood Estimator in the Presence of Infinitely Many Incidental Parameters. J. KIEFER AND J. WOLFOWITZ	887
Average Values of Mean Squares in Factorials. JEROME CORNFELD AND JOHN W. TUKEY	907
Some Aspects of the Analysis of Factorial Experiments in a Completely Randomized Design. M. B. WILK AND OSCAR KEMPTHORNE	950
On a Measure of the Information Provided by an Experiment. D. V. LINDLEY	986
Properties of Some Two-Sample Tests Based on a Particular Measure of Discrepancy. L. H. WEGNER	1006
Power of Analysis of Variance Test Procedures for Certain Incompletely Specified Models. I. HELEN BOZIVICH, T. A. BANCROFT, AND H. O. HARTLEY	1017
On a Class of Stochastic Approximation Processes. D. L. BURKHOLDER	1044
On Sequential Designs for Maximizing the Sum of n Observations. R. N. BRADT, S. M. JOHNSON, AND S. KARLIN	1060
Tables for Computing Bivariate Normal Probabilities. DONALD B. OWEN	1075
Asymptotic Formulae for the Distribution of Hotelling's Generalized T^2 Statistic. KOICHI ITO	1091
Some Results Useful in Multivariate Analysis. K. C. S. PILLAI	1106
The Nonexistence of Certain Statistical Procedures in Nonparametric Problems. R. R. BAHADUR AND LEONARD J. SAVAGE	1115
Asymptotic Distributions of Two Goodness of Fit Criteria. PATRICK BILLINGSLEY	1123
The Surprise Index for the Multivariate Normal Distribution. I. J. GOOD	1130
Distributions of Roots of Quadratic Equations with Random Coefficients. JOHN W. HAMBLÉN	1136
Notes:	
A Note on Weighted Randomization. D. R. COX	1144
On Stochastic Approximation Methods. J. WOLFOWITZ	1151
On the Derivatives of a Characteristic Function at the Origin. E. J. G. PITMAN	1156
N -Dimensional Distributions Containing a Normal Component. CHARLES STAND- ISH	1161
A Certain Class of Tests of Fit. LIONEL WEISS	1165
On the Probability of Large Deviations for Sums of Bounded Chance Variables. HARRY WEINGARTEN	1170
A Remark on the Roots of the Maximum Likelihood Equation. C. KRAFT AND L. LECAM	1174
On the Uniqueness of Wald Sequential Tests. LIONEL WEISS	1178
A Note on Bhattacharyya Bounds for the Negative Binomial Distribution. V. N. MURTY	1182
Abstracts of Papers	1184
Statistical Research Monographs	1186
News and Notices	1186

(Continued on outside back cover)

Vol. 27, No. 4 — December, 1956