

THE ANNALS OF STATISTICS

VOLUME 4

March 1976

No. 2

Articles

- Properties of generalized sequential probability ratio tests
BENNETT EISENBERG, B. K. GHOSH AND GORDON SIMONS
- Stopping a sum during a success run. THOMAS S. FERGUSON
- On confidence sequences. TZE LEUNG LAI
- 2-SPRT's and the modified Kiefer-Weiss problem of minimizing an expected sample size. GARY LORDEN
- Approximations for stationary covariance matrices and their inverses with application to ARMA models. PAUL SHAMAN
- Inadmissibility results for generalized Bayes estimators of coordinates of a location vector. JAMES O. BERGER
- Admissibility results for generalized Bayes estimators of coordinates of a location vector. JAMES O. BERGER
- Asymptotic results for goodness-of-fit statistics with unknown parameters
M. A. STEPHENS

Short Communications

- The stochastic processes of Borel gambling and dynamic programming
DAVID BLACKWELL
- Cell selection in the Chernoff-Lehmann chi-square statistic. . M. C. SPRUILL
- Extension of the Gauss-Markov theorem to include the estimation of random effects. DAVID HARVILLE
- The asymptotic distribution of serial covariances. E. J. HANNAN
- On the asymptotic normality of rank statistics for the two-sample problem
SHINGO SHIRAHATA
- Some properties of the empirical distribution function in the non-i.i.d. case. M. C. A. VAN ZUYLEN
- A comparison of chi-square goodness-of-fit tests based on approximate Bahadur slope. M. C. SPRUILL
- Confidence intervals for linear functions of the normal parameters
V. M. JOSHI
- Optimality of two and three factor designs
K. R. SHAH, D. RAGHAVARAO AND C. G. KHATRI
- On invariance and randomization in fractional replication
J. N. SRIVASTAVA, B. L. RAKTOE AND H. PESOTAN
- Empirical Bayes estimation with convergence rates in noncontinuous Lebesgue exponential families. R. S. SINGH

Notes

- Correction to "Contents to Volume 2"