

# THE ANNALS of STATISTICS

AN OFFICIAL JOURNAL OF THE  
INSTITUTE OF MATHEMATICAL STATISTICS

## Asymptotic Theory

Probability inequalities for likelihood ratios and convergence rates of sieve MLEs WING HUNG WONG AND XIAOTONG SHEN	339
Uniform coverage bounds for confidence intervals and Berry-Esseen theorems for Edgeworth expansion . . . . . PETER HALL AND BING-YI JING	363
Estimating the real parameter in a two-sample proportional odds model . COLIN O. WU	376
Dual likelihood . . . . . PER ASLAK MYKLAND	396

## Censored and Truncated Data

The central limit theorem under random censorship . . . . . WINFRIED STUTE	422
On strong uniform consistency of the Lynden-Bell estimator for truncated data KANI CHEN, MIN-TE CHAO AND SHAW-HWA LO	440
An omnibus test for independence of a survival time from a covariate IAN W. MCKEAGUE, A. M. NIKABADZE AND YANQING SUN	450

## Curve Estimation

Efficient estimation of monotone boundaries A. P. KOROSTELEV, L. SIMAR AND A. B. TSYBAKOV	476
Dimension of the singular sets of plane-fitters . . . . . STEVEN P. ELLIS	490
Asymptotical minimax recovery of sets with smooth boundaries E. MAMMEN AND A. B. TSYBAKOV	502
Finite-sample confidence envelopes for shape-restricted densities NICOLAS W. HENGARTNER AND PHILIP B. STARK	525
Model estimation in nonlinear regression under shape invariance ALOIS KNEIP AND JOACHIM ENGEL	551

## Decision Theory

Estimation of a loss function for spherically symmetric distributions in the general linear model. . . . . DOMINIQUE FOURDRINIER AND MARTIN T. WELLS	571
A note on admissibility when precision is unbounded CHARLES ANDERSON AND NABENDU PAL	593
Admissibility and minimaxity of the UMVU estimator of $P(X < Y)$ QIQING YU AND Z. GOVINDARAJULU	598

## Random Fields

Testing for a signal with unknown location and scale in a stationary Gaussian random field . . . . . DAVID O. SIEGMUND AND KEITH J. WORSLEY	608
Estimating the number of peaks in a random field using the Hadwiger characteristic of excursion sets, with applications to medical images K. J. WORSLEY	640

## Time Series

Autoregression quantiles and related risk-scores processes HIRA L. KOUL AND A. K. MD. E. SALEH	670
Blind deconvolution of linear systems with multilevel nonstationary inputs TA-HSIN LI	690

## Correction

The relationship between sufficiency and invariance with applications in sequential analysis . . . . . W. J. HALL, R. A. WIJSMAN AND J. K. GHOSH	705
---	-----

---

Vol. 23, No. 2—April 1995