

THE ANNALS of STATISTICS

ISSN (0090-5364)

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Asymptotic Theory

- Renormalizing upper and lower bounds for integrated risk
in the white noise model MARK G. LOW 577
- Optimal rates of convergence for nonparametric statistical
inverse problems JA-YONG KOO 590
- Adaptively local one-dimensional subproblems with application
to a deconvolution problem JIANQING FAN 600
- Asymptotic properties of self-consistent estimators based
on doubly censored data M. G. GU AND C.-H. ZHANG 611

Change-Point Problems

- Estimation up to a change-point DEAN P. FOSTER AND EDWARD I. GEORGE 625
- Comparison of EWMA, CUSUM and Shirayev-Roberts procedures
for detecting a shift in the mean M. S. SRIVASTAVA AND YANHONG WU 645
- The maximum likelihood method for testing changes in the parameters
of normal observations LAJOS HORVÁTH 671

Curve Estimation

- Nearest neighbor regression with heavy-tailed errors HARI MUKERJEE 681
- On plug-in rules for local smoothing of density estimators PETER HALL 694
- Density estimation in the L^∞ norm for dependent data with applications
to the Gibbs sampler BIN YU 711

Decision Theory

- On equivariance and the compound decision problem MOSTAFA MASHAYEKHI 736
- Inadmissibility of Studentized tests for normal order restricted models
ARTHUR COHEN AND H. B. SACKROWITZ 746

Experimental Design

- Elfving's theorem for D -optimality HOLGER DETTE 753
- A note on E -optimal designs for weighted polynomial regression HOLGER DETTE 767

Goodness of Fit Tests

- Generalized Pearson-Fisher chi-square goodness-of-fit tests, with applications
to models with life history data GANG LI AND HANI DOSS 772
- Goodness of fit problem and scanning innovation martingales E. V. KHMALADZE 798
- Goodness of fit tests for spectral distributions T. W. ANDERSON 830

Multivariate

- Multivariate aspects of shape theory COLIN R. GOODALL AND KANTI V. MARDIA 848
- On almost linearity of low dimensional projections
from high dimensional data PETER HALL AND KER-CHAU LI 867

Nonparametric Inference

- Correlation curves: Measures of association as functions of covariate values
STEINAR BJERVE AND KJELL DOKSUM 890
- An analysis of Bayesian inference for nonparametric regression DENNIS D. COX 903
- An improved monotone conditional quantile estimator HARI MUKERJEE 924

Robustness

- Contrasts under long-range correlations H. KÜNSCH, J. BERAN AND F. HAMPEL 943
- Bias-robust estimates of regression based on projections
RICARDO A. MARONNA AND VICTOR J. YOHAI 965
- Bias robust estimation of scale R. D. MARTIN AND RUBEN H. ZAMAR 991

continues on back cover

Vol. 21, No. 2—June 1993

