

THE ANNALS of STATISTICS

ISSN (0090-5364)

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

On the preservation of local asymptotic normality under information loss	LUCIEN LE CAM AND GRACE L. YANG	483
Comparing location experiments	ERICH L. LEHMANN	521
Generalizations of ancillarity, completeness and sufficiency in an inference function space	CHRISTOPHER G. SMALL AND D. L. MCLEISH	534
The "automatic" robustness of minimum distance functionals	DAVID L. DONOHO AND RICHARD C. LIU	552
Pathologies of some minimum distance estimators	DAVID L. DONOHO AND RICHARD C. LIU	587
Robustness of estimators for directional data	DAIJIN KO AND PETER GUTTORP	609
The length of the shorth	R. GRÜBEL	619
On weak convergence and optimality of kernel density estimates of the mode	JOSEPH P. ROMANO	629
A sieve estimator for the covariance of a Gaussian process	JAY H. BEDER	648
Some representations of the nonparametric maximum likelihood estimators with truncated data	MIN-TE CHAO AND SHAW-HWA LO	661
On the minimax value in the scale model with truncated data	LESŁAW GAJEK	669
Cox's periodic regression model	O. PONS AND E. DE TURCKHEIM	678
Approximation of method of regularization estimators	DENNIS D. COX	694
Approximation of least squares regression on nested subspaces	DENNIS D. COX	713
Testing for lack of fit in nonlinear regression	JAMES W. NEILL	733
Monotone nonparametric regression	HARI MUKERJEE	741
Quadratic loss of order restricted estimators for treatment means with a control	CHU-IN CHARLES LEE	751
The asymptotic normal distribution of estimators in factor analysis under general conditions	T. W. ANDERSON AND YASUO AMEMIYA	759
A multivariate two-sample test based on the number of nearest neighbor type coincidences	NORBERT HENZE	772
Unit canonical correlations between future and past	E. J. HANNAN AND D. S. POSKITT	784
On estimation of a regression model with long-memory stationary errors	YOSHIHIRO YAJIMA	791
Small sample effects in time series analysis: A new asymptotic theory and a new estimate	RAINER DAHLHAUS	808
An ARMA type probability density estimator	JEFFREY D. HART	842
Nearly optimal sequential tests of composite hypotheses	TZE LEUNG LAI	856
Two-stage bandits	MURRAY K. CLAYTON AND JEFFREY A. WITMER	887
A quasirandom approach to integration in Bayesian statistics	J. E. H. SHAW	895
Majorization, entropy and paired comparisons	HARRY JOE	915

Acknowledgement of Priority

An alternative regularity condition for Hájek's representation theorem	LUKE TIERNEY	926
--	--------------	-----

Vol. 16, No. 2—June 1988