

# THE ANNALS of STATISTICS

*AN OFFICIAL JOURNAL OF THE  
INSTITUTE OF MATHEMATICAL STATISTICS*

## **Discussion Paper**

Analysis of variance—why it is more important than ever .....	ANDREW GELMAN	1
Discussion .....	TUE TJUR	31
Discussion .....	PETER MCCULLAGH	33
Discussion .....	JOOP HOX AND HERBERT HOIJTINK	39
Discussion .....	ALAN M. ZASLAVSKY	42
Rejoinder .....	ANDREW GELMAN	46

## **Wavelet Methods**

General empirical Bayes wavelet methods and exactly adaptive minimax estimation .....	CUN-HUI ZHANG	54
Minimax estimation with thresholding and its application to wavelet analysis .....	HARRISON H. ZHOU AND J. T. GENE HWANG	101

## **Multiple Inference Problems**

Decision theory results for one-sided multiple comparison procedures	ARTHUR COHEN AND HAROLD B. SACKROWITZ	126
Characterization of Bayes procedures for multiple endpoint problems and inadmissibility of the step-up procedure .....	ARTHUR COHEN AND HAROLD B. SACKROWITZ	145
Combining information from independent sources through confidence distributions	KESAR SINGH, MINGE XIE AND WILLIAM E. STRAWDERMAN	159

## **Semiparametric and Nonparametric Inference**

Nonparametric estimation over shrinking neighborhoods: Superefficiency and adaptation .....	T. TONY CAI AND MARK G. LOW	184
Testing convex hypotheses on the mean of a Gaussian vector. Application to testing qualitative hypotheses on a regression function	YANNICK BARAUD, SYLVIE HUET AND BÉATRICE LAURENT	214
Efficient estimation of a semiparametric partially linear varying coefficient model .....	IBRAHIM AHMAD, SITTISAK LEELAHANON AND QI LI	258
Bandwidth choice for nonparametric classification .....	PETER HALL AND KEE-HOON KANG	284
Efficient estimation of Banach parameters in semiparametric models .....	CHRIS A. J. KLAASSEN AND HEIN PUTTER	307

## **Robustness**

A robust method for cluster analysis .....	MARÍA TERESA GALLEGOS AND GUNTER RITTER	347
Depth weighted scatter estimators .....	YIJUN ZUO AND HENGJIAN CUI	381

## **Bootstrap Methodology**

Generalized bootstrap for estimating equations	SNIGDHANSU CHATTERJEE AND ARUP BOSE	414
Iterated smoothed bootstrap confidence intervals for population quantiles .....	YVONNE H. S. HO AND STEPHEN M. S. LEE	437