

STOCHASTIC CURVE ESTIMATION

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Published by the
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These lecture notes result from the NSF-CBMS Regional Conference held at the University of California, Davis, in June 1989. Aspects of curve estimation in the context of independent and dependent observations are discussed in ten lectures—origins, local asymptotics, global measures of deviation, cross-validation, measures of short-range dependence, probability density and regression estimation in the case of short-range dependence, spectral densities and cumulants, examples of long-range dependence, curve estimation and long-range dependence, and open questions.

Murray Rosenblatt
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Diego*

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Stochastic Inequalities

Moshe Shaked and Y. L. Tong, Editors

Proceedings of the Joint AMS-IMS-SIAM Summer Research Conference on Stochastic Inequalities, Seattle, Washington, July 1991. The conference focused on the recent developments in the theory and applications of stochastic inequalities with special emphasis on convexity-related, majorization-related inequalities and stochastic convexity; dependence-related probability and moment inequalities; inequalities in multivariate distributions and multivariate analysis; inequalities in reliability theory and queuing theory; and, applications in business and economics, operations research, and other related fields. This volume is a collection of papers based on the lectures given at the conference.

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These lecture notes are concerned with Edgeworth expansions, higher order efficiency, expansion of posterior, probability matching priors and related topics. The lectures were originally presented at the NSF-CBMS Regional Conference held at Chapel Hill, North Carolina, in August 1991.

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