

# The Annals of Statistics

Vol. 23

August 1995

No. 4

## Articles

- Explicit limit results for minimal sufficient statistics and maximum likelihood estimators in some Markov processes: Exponential families approach  
VALERI T. STEFANOV
- Asymptotically efficient estimation in semiparametric generalized linear models  
HUNG CHEN
- Prediction functions for categorical panel data . . . ZVI GILULA AND SHELBY J. HABERMAN
- A geometric combination estimator for  $d$ -dimensional ordinal sparse contingency tables . . . . . JIANPING DONG AND JEFFREY S. SIMONOFF
- Convergence of the iterative proportional fitting procedure . . . . LUDGER RÜSCHENDORF
- Splines as local smoothers. . . . . DOUGLAS NYCHKA
- Asymptotics for the transformation kernel density estimator  
OLA HÖSSJER AND DAVID RUPPERT
- Some projection properties of orthogonal arrays . . . . . CHING-SHUI CHENG
- An optimum design for estimating the first derivative  
ROY V. ERICKSON, VÁCLAV FABIAN AND JAN MAŘÍK
- Optimal designs for identifying the degree of a polynomial regression . . HOLGER DETTE
- A study of least squares and maximum likelihood for image reconstruction in positron emission tomography . . . . . FINBARR O'SULLIVAN
- Asymptotic iterated bootstrap confidence intervals  
STEPHEN M. S. LEE AND G. ALASTAIR YOUNG
- On the asymptotic behaviour of the moving block bootstrap for normalized sums of heavy-tail random variables . . . . . S. N. LAHIRI
- A robust surveillance scheme for stochastically ordered alternatives  
LOUIS GORDON AND MOSHE POLLAK
- Sequential nonparametric estimation with assigned risk . . . . . SAM EFROMOVICH
- A general classification rule for probability measures  
SANJEEV R. KULKARNI AND OFER ZEITOUNI
- A new general method for constructing confidence sets in arbitrary dimensions: With applications . . . . . A. DASGUPTA, J. K. GHOSH AND M. M. ZEN
- Robustness of standard confidence intervals for location parameters under departure from normality . . . . . SANJIB BASU AND ANIRBAN DASGUPTA

# The Annals of Probability

Vol. 23

October 1995

No. 4

- The stochastic random-cluster process, and the uniqueness of random-cluster measures . . . . . G. R. GRIMMETT
- Asymptotic shapes for stationary first passage percolation  
OLLE HÄGGSTRÖM AND RONALD MEESTER
- Limit theorem for the local time of bond-true self-avoiding walk on  $\mathbb{Z}$  . . . BÁLINT TÓTH
- Geometric and symmetry properties of a non degenerate diffusion process  
COHEN M. DE LARA
- Some new classes of exceptional times of linear brownian motion  
SANJAR ASPANDIAROV AND JEAN-FRANCOIS LE GALL
- Iterated law of iterated logarithm . . . . . KRZYSZTOF BURDZY AND JAIME SAN MARTIN
- Exact asymptotics for the probability of exit from a domain and applications  
to simulation . . . . . PAOLO BALDI
- Geometric and uniform ergodicity of Markov processes  
D. DOWN, SEAN P. MEYN, AND R. L. TWEEDIE
- The support of measure valued branching processes in a random environment  
CARL MUELLER, D. DAWSON AND Y. LI
- The Hausdorff measure of the support of two-dimensional super-brownian motion  
JEAN-FRANCOIS LE GALL AND EDWIN A. PERKINS
- On the large time growth rate of the support of supercritical super-brownian motion  
ROSS PINSKY
- Large deviations for the three dimensional super-brownian motion  
TZONG-YOW LEE AND BRUNO REMILLARD
- Explicit stochastic intergral representations for historical functionals  
STEVEN N. EVANS AND EDWIN A. PERKINS
- Quantum operators in classical probability theory: II. The concept of duality in interacting particle systems . . . . . AIDAN SUDBURY AND PETER LLOYD
- Scaling limits of interacting diffusions with deterministic initial configurations  
SHENGLIN LU
- Intermittency-type estimates for some nondegenerate stochastic PDE's  
RICHARD SOWERS
- Smooth densities for degenerate stochastic delay equations with hereditary drift  
DENIS R. BELL AND SALAH-ELDIN A. MOHAMMED
- Uniqueness and robustness of solution of measure valued equations of nonlinear filtering . . . . . ABHAY G. BHATT, G. KALLIANPUR, AND RAJEEVA L. KARANDIKAR
- A random walk on the Heisenberg group . . . . . RICHARD STONG
- Eigenvalues of the natural random walk on the Burnside group  $B(3,n)$  . RICHARD STONG
- Eigenvalues of random walks on groups. . . . . RICHARD STONG
- Optimal switching between two random walks . . . . R. CAIROLI AND ROBERT C. DALANG
- A probabilistic formula for the concave hull of a function . . . . . ROBERT J. VANDERBEI
- $L^p$ -boundedness of the overshoot in multidimensional renewal theory  
TERRY MCCONNELL AND PHILLIP S. GRIFFIN