

The Annals of Probability

Vol. 23

January 1995

No. 1

Articles

- An analytic approach to Fleming–Viot processes with interactive selection
LUDGER OVERBECK, MICHAEL RÖCKNER AND BYRON SCHMULAND
- Singularity of super-Brownian local time at a point catalyst
DONALD A. DAWSON, KLAUS FLEISCHMANN, YI LI AND CARL MUELLER
- Slow points in the support of historical Brownian motion JOHN VERZANI
- Subdiffusive fluctuations for internal diffusion limited aggregation
GREGORY F. LAWLER
- Percolation and minimal spanning forests in infinite graphs
Kenneth S. Alexander
- Critical random walk in random environment on trees
ROBIN PEMANTLE AND YUVAL PERES
- A limit theorem for a class of interacting particle systems ITALO SIMONELLI
- Strong Feller property and irreducibility for diffusions on Hilbert spaces
SZYMON PESZAT AND JERZY ZABCZYK
- Radial part of Brownian motion on a Riemannian manifold
M. LIAO AND W. A. ZHENG
- Approximation and support theorem in Hölder norm for parabolic stochastic
partial differential equations. . . VLAD BALLY, ANNIE MILLET AND MARTA SANZ-SOLÉ
- Sharp inequalities for the distribution of a stochastic integral in which the
integrator is a bounded submartingale WILLIAM HAMMACK
- Laplace approximations for large deviations of nonreversible Markov processes.
The nondegenerate case
ERWIN BOLTHAUSEN, JEAN-DOMINIQUE DEUSCHEL AND YOZO YAMURA
- Sharp conditions for nonexplosions and explosions in Markov jump processes
G. KERSTING AND F. C. KLEBANER
- Dimension results for Gaussian vector fields and index- α stable fields YIMIN XIAO
- Laws of large numbers for quadratic forms, maxima of products and truncated sums of
i.i.d. random variables JACK CUZICK, EVARIST GINÉ AND JOEL ZINN
- A weak law of large numbers for empirical measures via Stein's method
GESINE REINERT
- On the fractal nature of empirical increments. . . PAUL DEHEUVELS AND DAVID M. MASON
- Laws of the iterated logarithm for local times of the empirical process
RICHARD F. BASS AND DAVAR KHOSHNEVISAN
- Covariance identities and inequalities for functionals on Wiener and Poisson
spaces. CHRISTIAN HOUDRÉ AND VÍCTOR PÉREZ-ABREU
- Moderate deviations of dependent random variables related to CLT WU LIMING
- Uniform local probability approximations: Improvements on Berry-Esseen
MARJORIE G. HAHN AND MICHAEL J. KLASS
- Remarks on strong exponential integrability of vector-valued random series and
triangular arrays JAN ROSIŃSKI

Correction

- Universal prediction schemes PAUL H. ALGOET

The Annals of Statistics

Vol. 23

February 1995

No. 1

Articles

- Improved variable window kernel estimates of probability densities
PETER HALL, TIEN CHUNG HU AND J. S. MARRON
- Estimation of integral functionals of a density . . . LUCIEN BIRGÉ AND PASCAL MASSART
- Minimax designs in linear regression models
H. DETTE, B. HEILIGERS AND W. J. STUDDEN
- Complete class results for the moment matrices of designs over permutation-invariant sets . . . CHING-SHUI CHENG
- Uniformly more powerful, one-sided tests for hypotheses about linear inequalities
HUIMEI LIU AND ROGER L. BERGER
- Penalized discriminant analysis
TREVOR HASTIE, ANDREAS BUJA AND ROBERT TIBSHIRANI
- Principal points and self-consistent points of elliptical distributions
THADDEUS TARPEY, LUNING LI AND BERNARD D. FLURY
- On the distance between smoothed empirical and quantile processes
MIKLÓS CSÖRGŐ AND LAJOS HORVÁTH
- Efficiency of empirical estimators for Markov chains
P. E. GREENWOOD AND W. WEFELMEYER
- Cumulant generating function and tail probability approximations for Kendall's score with tied rankings . . . PAUL D. VALZ, A. IAN MCLEOD AND MARY E. THOMPSON
- Dimension reduction in a semiparametric regression model with errors in covariates . . . R. J. CARROLL, R. K. KNICKERBOCKER AND C. Y. WANG
- Asymptotic theory for the frailty model . . . S. A. MURPHY
- Maximum smoothed likelihood density estimation for inverse problems
P. P. B. EGGERMONT AND V. N. LARICCIA
- Optimal rate of convergence for finite mixture models . . . JIAHUA CHEN
- Central limit theorems for doubly adaptive biased coin designs
JEFFREY R. EISELE AND MICHAEL B. WOODROOFE
- Using the generalized likelihood ratio statistic for sequential detection of a change-point . . . D. SIEGMUND AND E. S. VENKATRAMAN
- A note on the run length to false alarm of a change-point detection policy
BENJAMIN YAKIR
- Testing for a change in the parameter values and order of an autoregressive model . . . RICHARD A. DAVIS, DAWEI HUANG AND YI-CHING YAO
- Parameter estimation for ARMA models with infinite variance innovations
THOMAS MIKOSCH, TAMAR GADRICH, CLAUDIA KLÜPPELBERG AND ROBERT J. ADLER
- Stationary exponential families . . . I. H. DINWOODIE

The Annals of Applied Probability

Vol. 5

February 1995

No. 1

Articles

- On the Markov chain for the move-to-root rule for binary search trees
ROBERT P. DOBROW AND JAMES ALLEN FILL
- Rates of convergence for the move-to-root Markov chain for binary search trees
ROBERT P. DOBROW AND JAMES ALLEN FILL
- A probability inequality for the occupation measure of a reversible Markov chain
I. H. DINWOODIE
- On rates of convergence for common subsequences and first passage time
WAN SOO T. RHEE
- On positive Harris recurrence of multiclass queueing networks: A unified approach via fluid limit models J. G. DAI
- Insensitivity in discrete-time generalized semi-Markov processes allowing multiple events and probabilistic service scheduling
W. HENDERSON, C. E. M. PEARCE, P. G. TAYLOR AND N. M. VAN DIJK
- State-dependent Beneš buffer model with fast loading and output rates
Y. KOGAN, R. LIPTSER AND M. SHENFELD
- On the weak convergence of departures from an infinite series of $M/M/1$ queues
T. MOUNTFORD AND B. PRABHAKAR
- Minimal positions in a branching random walk. COLIN MCDIARMID
- Diffusion approximation for an age-structured population A BOSE AND I. KAJ
- Predicting integrals of stochastic processes MICHAEL L. STEIN
- An error analysis for the numerical calculation of certain random integrals:
Part 1. LOREN D. PITT, RAINA ROBEVA AND DAO YI WANG
- Limit theorem on option replication cost with transaction costs SHIGEO KUSUOKA
- On weak convergence of conditional survival measure of one-dimensional Brownian motion with a drift. TOBIAS POVEL
- Prediction and non-Gaussian autoregressive stationary sequences
MURRAY ROSENBLATT
- A Wold-like decomposition of two-dimensional discrete homogeneous random fields
JOSEPH M. FRANCOIS, A. ZVI MEIRI AND BOAZ PORAT
- Tail events of some nonhomogeneous Markov chains
WOJCIECH NIEMIRO AND PIOTR POKAROWSKI
- How many iid samples does it take to see all the balls in a box? . . . THOMAS M. SELLKE
- A stochastic game of optimal stopping and order selection
ALEXANDER V. GNEDIN AND ULRICH KRENGEL
- A triangle inequality for covariances of binary FKG random variables
J. VAN DEN BERG AND A. GANDOLFI

Correction

- Rates of convergence of means for distance-minimizing subadditive Euclidean functions KENNETH S. ALEXANDER

IMS Lecture Notes—Monograph Series

Volume 23

CHANGE-POINT PROBLEMS

edited by E. Carlstein, H. G. Mueller and D. Siegmund

Change-point analysis is a rapidly growing area with applications ranging from edge detection in image analysis to DNA sequence comparison to clinical trials and industrial quality control. Based on the AMS-IMS-SIAM Summer Research Conference on 'Change-point Problems' at Mount Holyoke College, this volume contains 28 papers covering a wide range of change-point problems and theory.

385 pages; list price \$45; IMS members \$26

Volume 24

MULTIVARIATE ANALYSIS AND ITS APPLICATIONS

edited by T. W. Anderson, K. T. Fang and I. Olkin

This volume, based on an International Symposium held at Hong Kong Baptist College in 1992, presents work of many major figures in the theory of Multivariate Analysis and highlights important recent trends in applications. The volume includes 35 research articles and four longer articles summarizing short courses by T. W. Anderson, W. S. Cleveland, I. Olkin and Y.L. Tong, readers will find useful discussions of recent theoretical results in optimality, characterization and majorization. Applied topics include correspondence analysis, nonparametric regression, projection pursuit, structural equations and quantization.

472 pages; list price \$45; IMS members \$26

Volume 25

ADAPTIVE DESIGNS

edited by Nancy Flournoy and William F. Rosenberger

Because of the logic of adapting treatment allocation rules to the results of past experience, scientists and engineers repeatedly create and implement such strategies. Motivated by the desire to improve the efficiency of information acquisition or to limit exposure when the consequences of such exposure become evident, adaptive designs have a long history of popularity in practice. Advances in computational capabilities and in statistical theory for dependent observations have contributed to a resurgence of theoretical development in this area. This volume contains 20 papers whose topics include two-arm clinical trials, adaptive dose-response designs for quantile estimation and maximizing survival in the presence of opposing hazard functions, linear models, multinomial models, quality control and group testing.

296 pages; list price \$40; IMS members \$24

Order prepaid from the:

Institute of Mathematical Statistics
3401 Investment Blvd., Suite 7
Hayward, California 94545-3819
Ph #510-783-8141 Fax #510-783-4131
E-mail IMS@STAT.BERKELEY.EDU