The Annals of Statistics June 1990

No. 2

Vol. 18

The 1985 Wald Memorial Lectures An ancillarity paradox which appears in multiple linear regression . LAWRENCE D. BROWN Discussion J. B. Copas Discussion B. Efron Discussion D. A. S. Fraser and N. Reid Discussion Leon Jay Gleser B. M. HILL Discussion Kun-Liang Lu Discussion C. N. Morris **Articles** The Erdös-Rényi law in distribution, for coin tossing and sequence matching R. ARRATIA, L. GORDON AND M. S. WATERMAN Statistical composition of high-scoring segments from molecular sequences SAMUEL KARLIN, AMIR DEMBO AND TSUTOMU KAWABATA inference and data analysis Søren Johansen and Iain M. Johnstone Volumes of tubular neighborhoods of spherical polyhedra Consistency for ACE-type methods ROBERT KOYAK A risk bound in Sobolev class regression GRIGORI K. GOLUBEV AND MICHAEL NUSSBAUM On the density of minimum contrast estimators IB M. Skovgaard Marginalization and collapsibility in graphical interaction models . Morten Frydenberg Fourier methods for estimating mixing densities and distributions Cun-Hui Zhang Nonparametric estimation of a probability density on a Riemannian manifold Estimating a regression function Sara van de Geer Achieving information bounds in non and semiparametric models Y. RITOV AND P. J. BICKEL Weakly adaptive estimators in explosive autoregression HIRA L. KOUL AND GEORG CH. PFLUG Canonical partial autocorrelation function of a multivariate time series . Serge Dégerine **Short Communication** Edgeworth series for lattice distributions John E. Kolassa and Peter McCullagh

CALL FOR PAPERS

THE ANNALS OF APPLIED PROBABILITY

Volume 1, Number 1, February 1991

The Institute of Mathematical Statistics will publish the first issue of its new journal, *The Annals of Applied Probability*, in February 1991.

In addition to welcoming papers in all the traditional areas of applied probability, the new *Annals* particularly hopes to attract work that develops and deepens the interplay of probability and other fields, including computer science, finance, network modeling, and biology.

Submissions are now being considered for publication and should be directed to:

J. Michael Steele, *Editor*School of Engineering and Applied Science
E-220 Engineering Quadrangle
Princeton University
Princeton, NJ 08544 (USA)

Four copies should be submitted and authors are requested to follow the instructions which appear at the front of each issue of *The Annals of Probability* or *The Annals of Statistics*.