

PREFACE

This special volume has been written to honor Professor Thomas S. Ferguson of the University of California at Los Angeles on the occasion of his 70th birthday by his colleagues, scientific collaborators, students and friends.

The idea to create this volume came up when the senior editor, Tom's Ph D adviser in Berkeley, and the junior editor, one of Tom's collaborators and friends, met in Brussels in 1997. We are grateful to Professor David Ruppert, then Editor of the Monograph Series of the IMS Lecture Notes, for his encouragement for this project, and to his successor Professor Joel Greenhouse for further advice.

Many papers in this volume are on topics connected with areas in which Tom Ferguson has played an important role. These are game theory, theory and applications of optimal stopping, and what we may best summarize as "decision oriented" probability and statistics. In this volume the reader will find papers on game theory (on Amazons, on the square root game, on games against prophets, and on randomized distributions), on problems of optimal stopping (secretary problems, optimal control, selecting monotone subsequences, and on lattices with applications to martingale theory), but also on maximum-likelihood, on density estimates in a metric space, as well as on probability topics such as boundary crossing probabilities, efficient coupling, and the almost sure number of pairwise sums of random integer subsets.

There are a few exceptions of papers somewhat more distant from Tom's interests. We welcomed these as original contributions from authors who are, on a more personal level, close to Tom Ferguson.

All papers were refereed.

A word of apology is due to those of Tom's students and colleagues we definitely should have but finally haven't invited. Please forgive us. Your name was a.s. on our list! We have tried to follow, as much as we could, the desire of the IMS Editors to see a balanced volume. The policy of sequentially balancing the expected content we implemented has advantages but it also seems to lead to the above unfortunate outcome.

We know that several authors have gone through considerable work composing and improving their contributions. So we trust that every reader (Tom included) will find something of genuine interest in the following papers.

F. Thomas Bruss and Lucien Le Cam