Table of Contents

PREFACE iii
CONFERENCE PARTICIPANTS v
REFEREES vii
CONFERENCE PROGRAM viii

Inequalities for Rare Events in Time–Reversible Markov Chains I
David J. Aldous and Mark Brown 1

Skewness and Kurtosis Orderings: An Introduction
Barry C. Arnold and Richard A. Groeneveld 17

Stochastic Inequalities for a Redundancy Enchancement to a Series or Parallel System
Philip J. Boland 25

Some Remarks on a Notion of Positive Dependence, Association, and Unbiased Testing
Arthur Cohen and H. B. Sackrowitz 33

Further Aspects of the Comparison of Two Groups of Ranked Objects by Matching in Pairs
H. A. David and Jingyu Liu 38

Inequalities for the Parameters $\lambda(F), \mu(F)$ with Applications in Nonparametric Statistics
Crisanto Dorado and Myles Hollander 50

Orderings Arising from Expected Extremes, with an Application
Peter J. Downey and Robert S. Maier 66

A Group Action on Covariances with Applications to the Comparison of Linear Normal Experiments
Morris L. Eaton 76

The Role of a Module in the Failure of a System
Emad El–Neweihi and Jayaram Sethuraman 91

Extreme Order Statistics for a Sequence of Dependent Random Variables
Joseph Glaz 100

Partitioning Inequalities in Probability and Statistics
Theodore P. Hill 116

Matrix Extremes and Related Stochastic Bounds
D. R. Jensen 133

Generalized Majorization Orderings and Applications
Harry Joe 145

Multivariate Majorization by Positive Combinations
Harry Joe and Joseph Verducci 159

Covariance Spaces for Measures on Polyhedral Sets
J. H. B. Kemperman and Morris Skibinsky 182

Hyperbolic–Concave Functions and Hardy–Littlewood Maximal Functions
Robert P. Kertz and Uwe Rösler 196

Lower Bounds on Multivariate Distributions with Preassigned Marginals
S. Kotz and J. P. Seeger 211

Dependence of Stable Random Variables
Mei-Ling Ting Lee, Svetlozar T. Rachev and Gennady Samorodnitsky 219

A Multivariate Stochastic Ordering by the Mixed Descending Factorial Moments with Applications
Claude Lefèvre and Philippe Picard 235

Allocation Through Stochastic Schur Convexity and Stochastic Transposition Increasingness
Liwan Liyanage and J. George Shanthikumar 253

Extremal Problems for Probability Distributions: A General Method and Some Examples
L. Mattner 274

Concentration Inequalities for Multivariate Distributions: II. Elliptically Contoured Distributions
Michael D. Perlman 284

Inequalities on Expectations Based on the Knowledge of Multivariate Moments
András Prékopa 309

On FKG–Type and Permanental Inequalities
Yosef Rinott and Michael Saks 332

Optimal Stopping Values and Prophet Inequalities for Some Dependent Random Variables
Yosef Rinott and Ester Samuel–Cahn 343

Some Applications of Monotone Transformations in Statistics
Allan R. Sampson 359

Secretary Problems as a Source of Benchmark Bounds
Stephen M. Samuels 371

Comparison of Experiments of Some Multivariate Distributions with a Common Marginal
Moshe Shaked and Y. L. Tong 388

On the Bias of the Jackknife Estimate of Variance
Richard A. Vitale 399

Author Citation Index 404

Key Words and Phrases Index 410