

Contents

Preface: Brief history of the Lehmann Symposia: Origins, goals and motivation <i>Javier Rojo</i>	v
Contributors to this volume	vii
Scientific program	viii
Partial list of participants	xii
Acknowledgement of referees' services	xix
PAPERS	
Testing	
On likelihood ratio tests <i>Erich L. Lehmann</i>	1
Student's t-test for scale mixture errors <i>Gábor J. Székely</i>	9
Multiple Testing	
Recent developments towards optimality in multiple hypothesis testing <i>Juliet Popper Shaffer</i>	16
On stepdown control of the false discovery proportion <i>Joseph P. Romano and Azeem M. Shaikh</i>	33
An adaptive significance threshold criterion for massive multiple hypotheses testing <i>Cheng Cheng</i>	51
Philosophy	
Frequentist statistics as a theory of inductive inference <i>Deborah G. Mayo and D. R. Cox</i>	77
Where do statistical models come from? Revisiting the problem of specification <i>Aris Spanos</i>	98
Transformation Models, Proportional Hazards	
Modeling inequality and spread in multiple regression <i>Rolf Aaberge, Steinar Bjerve and Kjell Doksum</i>	120
Estimation in a class of semiparametric transformation models <i>Dorota M. Dabrowska</i>	131
Bayesian transformation hazard models <i>Gousheng Yin and Joseph G. Ibrahim</i>	170

Copulas and Decoupling

Characterizations of joint distributions, copulas, information, dependence and decoupling, with applications to time series	183
<i>Victor H. de la Peña, Rustam Ibragimov and Shaturgun Sharakhmetov</i>	

Regression Trees

Regression tree models for designed experiments	210
<i>Wei-Yin Loh</i>	

Competing Risks

On competing risk and degradation processes	229
<i>Nozer D. Singpurwalla</i>	

Restricted estimation of the cumulative incidence functions corresponding to competing risks	241
<i>Hammou El Barmi and Hari Mukerjee</i>	

Robustness

Comparison of robust tests for genetic association using case-control studies	253
<i>Gang Zheng, Boris Freidlin and Joseph L. Gastwirth</i>	

Multiscale Stochastic Processes

Optimal sampling strategies for multiscale stochastic processes	266
<i>Vinay J. Ribeiro, Rudolf H. Riedi and Richard G. Baraniuk</i>	

Asymptotics

The distribution of a linear predictor after model selection: Unconditional finite-sample distributions and asymptotic approximations	291
<i>Hannes Leeb</i>	

Local asymptotic minimax risk bounds in a locally asymptotically mixture of normal experiments under asymmetric loss	312
<i>Debasis Bhattacharya and A. K. Basu</i>	

Density Estimation

On moment-density estimation in some biased models	322
<i>Robert M. Mnatsakanov and Frits H. Ruymgaart</i>	

A note on the asymptotic distribution of the minimum density power divergence estimator	334
<i>Sergio F. Juárez and William R. Schucany</i>	