CONTENTS

PREFACE ii

Bayes Problems in Change-Point Models for the Wiener Process 1
M. Beibel

An Efficient Nonparametric Detection Scheme and Its Application to Surveillance of a Bernoulli Process with Unknown Baseline 7
C. Bell, L. Gordon and M. Pollak

Some Aspects of Change-Point Analysis 28
P. K. Bhattacharya

A Rank-CUSUM Procedure for Detecting Small Changes in a Symmetric Distribution 57
P. K. Bhattacharya and H. Zhou

On Stopping Rules for the SETS Scheme: An Application of the Success Runs Theory 66
G. Capizzi

Estimation in Change-Point Hazard Rate Models with Random Censorship 78
I.-S. Chang, C.-H. Chen and C. A. Hsiung

Weighted Multivariate Empirical Processes by Contiguous Change-Point Analysis 93
M. Csörgö and B. Szyszkowicz

Nonparametric Methods in Change-Point Problems: 99
A General Approach and Some Concerete Algorithms
B. S. Darkhovski

Confidence Sets for a Change-Point Via Randomization Methods 108
L. Dümbgen

Nonparametric Estimation of Functions with Jump Discontinuities 130
R. L. Eubank and P. L. Speckman

Nonparametric Change-Point Tests of the Kolmogorov-Smirnov Type 145
D. Ferger

A Nonparametric Test for Homogeneity: Applications to Parameter Estimation 149
K. Ghoudi and D. McDonald

Limit Theorems for Fisher-Score Change Processes 157
L. Horváth and E. Parzen

Tests for a Change-Point in Linear Regression 170
H.-J. Kim

Practical Considerations in Boundary Estimation: 177
Model-Robustness, Efficient Computation, and Bootstrapping
C. Krishnamoorthy and E. Carlstein

The Analysis of Change-Point Data with Dependent Errors 194
F. Lombard and J. D. Hart

Cube Splitting in Multidimensional Edge Estimation 210
H. G. Müller and K.-S. Song

Change-Point Models for Hazard Functions 224
H. G. Müller and J.-L. Wang

Change Curves in the Presence of Dependent Noise 242
M. L. Puri and F. H. Ruymgaart

Detecting Clusters in Disease Incidence 255
D. Rabinowitz

Boundary Estimation for Star-Shaped Objects 276
M. Rudemo and H. Stryhn

Asymptotic Minimaxity in the Change-Point Problem 284
A. L. Rukhin

Confidence Regions in Broken Line Regression 292
D. O. Siegmund and H. Zhang

Multidimensional Change-Point Problems and Boundary Estimation 317
A. B. Tsybakov

Design of Control Charts for Detecting the Change-Point 330
Y. Wu

Optimal Detection of a Change in Distribution when the Observations Form a Markov Chain with a Finite State Space 346
B. Yakir

On Almost Sure Behavior of Change-Point Estimators 359
Y.-C. Yao, D. Huang, and R. Davis

Likelihood Ratio Methods for Monitoring Parameters of a Nested Random Effect Model 373
E. Yashchin