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This work concerns a new approach to continuous time random processes due originally to the author, but extended and consolidated by P.A. Meyer and others. It is a fluid and subjective approach, in distinction to the rigid and objective one prevalent in other treatments. This leads to a broad unification of method, and consequently to a setting of almost universal applicability. Each of the four essays contains a different aspect of the subject, without being exhaustive.

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No. 2

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L- and R-estimation and the minimax property JEROME SACKS AND DONALD YLVISAKER
Notes and Corrections

Correction to "A quadratic measure of deviation of two-dimensional density estimates and a test of independence," Annals of Statistics (1975) 3 1-14 M. ROSENBLATT

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