

THE ANNALS of MATHEMATICAL STATISTICS

FOUNDED AND EDITED BY H. C. CARVER, 1930-1938

EDITED BY S. S. WILKS, 1938-1949

THE OFFICIAL JOURNAL OF THE INSTITUTE
OF MATHEMATICAL STATISTICS

Contents

	PAGE
Estimating the Parameters of a Differential Process HERMAN RUBIN AND HOWARD G. TUCKER	641
A Problem in Optimum Filtering with Finite Data.....	GOPINATH KALLIANPUR 659
On a Characterization of Covariances.....	A. V. BALAKRISHNAN 670
On Asymptotic Distributions of Estimates of Parameters of Stochastic Difference Equations.....	T. W. ANDERSON 676
On the Identifiability Problem for Functions of Finite Markov Chains EDGAR J. GILBERT	688
Imbedded Markov Chain Analysis of a Waiting-Line Process in Continuous Time DONALD P. GAVER, JR.	698
Asymptotic Expansions in Global Central Limit Theorems....	RALPH PALMER AGNEW 721
On the Existence of a Best Approximation of One Distribution Function by Another of a Given Type.....	D. L. BURKHOLDER 738
Bounds on the Expectation of a Convex Function of a Multivariate Random Variable ALBERT MADANSKY	743
The Number of Components in Random Linear Graphs T. L. AUSTIN, R. E. FAGEN, W. F. PENNEY, JOHN RIORDAN	747
Sequential Design of Experiments.....	HERMAN CHERNOFF 755
Complex Representation in the Construction of Rotatable Designs R. C. BOSE AND R. L. CARTER	771
The Uniqueness of the L_2 Association Scheme.....	S. S. SHRIKHANDE 781
Combining Inter-Block and Intra-Block Information in Balanced Incomplete Blocks FRANKLIN A. GRAYBILL AND DAVID L. WEEKS	799
Asymptotically Efficient Tests Based on the Sums of Observations..	JOHN H. MACKAY 806
Linear Estimation in Censored Samples from Multivariate Normal Populations G. A. WATTERSON	814

(Continued on outside back cover)

Vol. 30, No. 3 — September, 1959