

THE ANNALS of STATISTICS

*AN OFFICIAL JOURNAL OF
THE INSTITUTE OF MATHEMATICAL STATISTICS*

Articles

Gauss and the invention of least squares	STEPHEN M. STIGLER	465
Admissible selection of an accurate and parsimonious normal linear regression model	CHARLES J. STONE	475
Uniqueness and eventual uniqueness of optimal designs in some time series models	R. L. EUBANK, PATRICIA L. SMITH AND PHILIP W. SMITH	486
A density-quantile function approach to optimal spacing selection	R. L. EUBANK	494
Asymptotic theory of nonlinear least squares estimation	CHIEN-FU WU	501
Neyman factorization and minimality of pairwise sufficient subfields	J. K. GHOSH, H. MORIMOTO AND S. YAMADA	514
Estimation of the parameters of stochastic difference equations	WAYNE A. FULLER, DAVID P. HASZA AND J. JEFFERY GOEBEL	531
A nonparametric control chart for detecting small disorders	P. K. BHATTACHARYA AND DARGAN FRIERSON, JR.	544
Stochastic approximation of an implicitly defined function	DAVID RUPPERT	555
Maximizing the variance of M-estimators using the generalized method of moment spaces	JOHN R. COLLINS AND STEPHEN L. PORTNOY	567
Tail-behavior of location estimators	JANA JUREČKOVÁ	578
The jackknife estimate of variance	B. EFRON AND C. STEIN	586
Conditional exponential families and a representation theorem for asymptotic inference	PAUL D. FEIGIN	597
Asymptotic inference in Lévy processes of the discontinuous type	MICHAEL G. AKRITAS AND RICHARD A. JOHNSON	604
Estimation of the spectral parameters of a stationary point process	PHAM-DINH TUAN	615
Large sample estimates and uniform confidence bounds for the failure rate function based on a naive estimator	J. SETHURAMAN AND NOZER D. SINGPURWALLA	628
Unbiased and minimum-variance unbiased estimation of estimable functions for fixed linear models with arbitrary covariance structure	DAVID A. HARVILLE	633
Measure of information based on comparison with total information and with total ignorance	ERIK N. TORGERSEN	638
Agreeing probability measures for comparative probability structures	PETER WAKKER	658
Some properties of the asymptotic relative Pitman efficiency	GÜNTER ROTHE	663

Short Communications

A Bayesian criterion for sample size	MICHAEL GOLDSTEIN	670
The shortcoming of locally most powerful tests in curved exponential families	WILBERT C. M. KALLENBERG	673
Properties of Bayes sequential tests	R. H. BERK, L. D. BROWN AND ARTHUR COHEN	678
On trigonometric series estimates of densities	PETER HALL	683
The quadratic loss of isotonic regression under normality	CHU-IN CHARLES LEE	686
Strong consistency of least squares estimators in regression with correlated disturbances	V. SOLO	689
On Berry-Esseen rates for jackknife estimators	K. F. CHENG	694

Vol. 9, No. 3—May 1981

