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# STOCHASTIC CURVE ESTIMATION

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These lecture notes result from the NSF-CBMS Regional Conference held at the University of California, Davis, in June 1989. Aspects of curve estimation in the context of independent and dependent observations are discussed in ten lectures—origins, local asymptotics, global measures of deviation, cross-validation, measures of short-range dependence, probability density and regression estimation in the case of short-range dependence, spectral densities and cumulants, examples of long-range dependence, curve estimation and long-range dependence, and open questions.

**Murray Rosenblatt**  
*University of California, San  
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**No. 1**

**Articles**

- On predictive least squares principles . . . . . C. Z. WEI  
Inclusion-exclusion-Bonferroni identities and inequalities  
for discrete tube-like problems via Euler characteristics  
DANIEL Q. NAIMAN AND HENRY P. WYNN
- Nonparametric function estimation involving time series  
YOUNG K. TRUONG AND CHARLES J. STONE
- Asymptotic normality of the recursive kernel regression estimate  
under dependence conditions . . . . . GEORGE G. ROUSSAS AND LANH T. TRAN
- On bootstrapping kernel spectral estimates . . . . . J. FRANKE AND W. HÄRDLE
- Relaxed boundary smoothing splines . . . . . GARY W. OEHLERT
- Sampling designs for estimating integrals of stochastic processes  
KARIM BENHENNI AND STAMATIS CAMBANIS
- Identification of echelon canonical forms for vector linear processes  
using least squares . . . . . D. S. POSKITT
- Optimal designs for comparing test treatments with a control  
utilizing prior information . . . . . DIBYEN MAJUMDAR
- Optimal designs for a class of polynomials of odd or even degree . . . . . H. DETTE
- Product partition models for change point problems . . DANIEL BARRY AND J. A. HARTIGAN
- Testing exponentiality against IDMRL distributions with unknown change point  
D. L. HAWKINS, SUBHASH KOCHAR AND CLIVE LOADER
- An optimal variable cell histogram based on the sample spacings . . YUICHIRO KANAZAWA
- Regression rank scores and regression quantiles . . C. GUTENBRUNNER AND J. JUREČKOVÁ
- Optimum robust estimation of linear aspects in conditionally contaminated  
linear models . . . . . VIKTOR KUROTSCHKHA AND CHRISTINE MÜLLER
- Robust direction estimation . . . . . XUMING HE AND DOUGLAS G. SIMPSON
- Efficiency and robustness in resampling . . . . . REGINA Y. LIU AND KESAR SINGH
- Generalized M-estimators for errors-in-variables regression  
CHI-LUN CHENG AND JOHN W. VAN NESS
- Highly efficient estimators of multivariate location  
with high breakdown point . . . . . HENDRIK P. LOPUHAÄ
- Smoothing in adaptive estimation . . . . . JULIAN J. FARAWAY
- Approximation of stochastic integrals with applications  
to goodness-of-fit tests . . . . . ALEX J. KONING
- On consistency of a class of estimators for exponential families  
of Markov random fields on the lattice . . . . . F. COMETS
- On the last time and the number of times an estimator is more than  $\epsilon$   
from its target value . . . . . NILS LID HJORT AND GRETE FENSTAD
- Estimation of accuracy in testing  
JIUNN TZON HWANG, GEORGE CASELLA, CHRISTIAN ROBERT, MARTIN T. WELLS  
AND ROGER H. FARRELL
- The admissibility of the linear interpolation estimator of the population total  
GLEN MEEDEN
- Permutational extreme values of autocorrelation coefficients and a Pitman test  
against serial dependence . . . . . MARC HALLIN, GUY MÉLARD AND XAVIER MILHAUD
- Some inequalities about the Kaplan-Meier estimator . . . . . SONG YANG
- Renormalization and white noise approximation for nonparametric  
functional estimation problems . . . . . MARK G. LOW
- Two-sided sequential tests . . . . . LAWRENCE D. BROWN AND EITAN GREENSSTEIN
- A sequential procedure with asymptotically negative regret  
for estimating a normal mean . . . . . YOSHIKAZU TAKADA
- A pure-tail ordering based on the ratio of the quantile functions . . . . . JAVIER ROJO
- Asymptotic ancillarity and conditional inference  
for stochastic processes . . . . . TREVOR J. SWEETING

**Short Communications**

- Iterating von Neumann's procedure for extracting random bits . . . . . YUVAL PERES
- Non-existence of an adaptive estimator for the value of an unknown  
probability density . . . . . MARK G. LOW
- On best asymptotic confidence intervals for parameters of stochastic processes  
C. C. HEYDE
- A simple lemma on greedy approximation in Hilbert space and convergence rates  
for projection pursuit regression and neural network training . . . . . LEE K. JONES
- Comparison of experiments via dependence of normal variables  
with a common marginal distribution . . . . . MOSHE SHAKED AND Y. L. TONG

**Corrections**

- Optimal two-period repeated measurements designs . . . . . A. HEDAYAT AND W. ZHAO
- A modified Kolmogorov-Smirnov test sensitive to tail alternatives  
DAVID M. MASON AND JOHN H. SCHUENEMEYER

# The Annals of Probability

Vol. 20

April 1992

No. 2

## Articles

- Multiple points of sample paths of Markov processes . . . . . NARN-RUEIH SHIEH  
Symmetry groups of Markov processes . . . . . MING LIAO  
Polar and nonpolar sets for a tree indexed process . . . . . STEVEN N. EVANS  
The sharp Markov property of Lévy sheets . . . . . ROBERT C. DALANG AND JOHN B. WALSH  
Moment inequalities for functionals of a Brownian convex hull . . . . . DAVAR KHOSHNEVISAN  
Brownian motion in Denjoy domains . . . . . CHRISTOPHER J. BISHOP  
A note on conditional exponential moments and Onsager-Machlup functionals  
LARRY A. SHEPP AND OFER ZEITOUNI  
Brownian exit distributions from normal balls in  $S^3 \times H^3$  . . . . . H. R. HUGHES  
The law of the iterated logarithm for independent random variables  
with multidimensional indices . . . . . DELI LI, M. BHASKARA RAO AND XIANGCHEN WANG  
On the law of the iterated logarithm for martingales . . . . . EVAN FISHER  
The a.s. behavior of the weighted empirical process and the LIL  
for the weighted tail empirical process . . . . . JOHN H. J. EINMAHL  
The survival of one-dimensional contact processes in random environments  
THOMAS M. LIGGETT  
Equilibrium behavior of the sexual reproduction process with rapid diffusion  
CHRIS NOBLE  
On a maximum sequence in a critical multitype branching process . . . . . K. B. ATHREYA  
Nonlinear Markov renewal theory with statistical applications . . . . . VINCENT F. MELFI  
Phase-type representations in random walk and queueing problems . . . . . SØREN ASMUSSEN  
A distributional form of Little's law in heavy traffic . . . . . WŁADYSŁAW SZCZOTKA  
Limit theorems for random walks conditioned to stay positive . . . . . ROBERT W. KEENER  
On the position of a random walk at the time of first exit from a sphere  
PHILIP S. GRIFFIN AND TERRY R. MCCONNELL  
A necessary condition for making money from fair games  
HARRY KESTEN AND GREGORY F. LAWLER  
Randomized stopping points and optimal stopping on the plane . . . . . DAVID NUALART  
Universal schemes for prediction, gambling and portfolio selection . . . . . PAUL ALGOET  
Superdiffusions and parabolic nonlinear differential equations . . . . . E. B. DYNKIN  
Reaction-diffusion equations with randomly perturbed boundary conditions  
MARK I. FREIDLIN AND ALEXANDER D. WENTZELL  
Strong moderate deviation theorems  
TADEUSZ INGLÓT, WILBERT C. M. KALLENBERG AND TERESA LEDWINA  
On the large deviation principle for stationary weakly dependent  
random fields . . . . . WŁODZIMIERZ BRYC  
Inequalities for increments of stochastic processes and moduli  
of continuity . . . . . ENDRE CSÁKI AND MIKLÓS CSÖRGŐ  
Operator exponents of probability measures and Lie semigroups . . . . . ZBIGNIEW J. JUREK  
On the parabolic Martin boundary of the Ornstein-Uhlenbeck operator  
on Wiener space . . . . . MICHAEL RÖCKNER  
Probability laws with 1-stable marginals are 1-stable  
GENNADY SAMORODNITSKY AND MURAD S. TAQQU  
Almost sure convergence of certain slowly changing symmetric  
one- and multi-sample statistics . . . . . N. HENZE AND B. VOIGT

## Book Review

- Review of *Percolation* by Geoffrey Grimmett . . . . . CAROL BEZUIDENHOUT

## Correction

- Random tree-type partitions as a model for acyclic polymerization:  
Holtmark ( $3/2$ -stable) distribution of the supercritical gel  
B. PITTEL, W. A. WOYCZYNSKI AND J. A. MANN

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