

Bibliography

- [1] Berry-Esseen bounds for the multidimensional central limit theorem (1968) *Bull. Amer. Math. Soc.*, **74**, 285-287.
- [2] Rates of weak convergence for multidimensional central limit theorems (1970) *Theor. Probab. Appl.*, **15**, 68-86.
- [3] Rates of weak convergence and asymptotic expansions in classical central limit theorems (1971) *Ann. Math. Stat.*, **42**, 241-259.
- [4] Speed of convergence of the n-fold convolution of a probability measure on a compact group (1972) *Z. Wahrscheinlichkeitstheorie Ver. Geb.*, **25**, 1-10.
- [5] Recent results on refinements of the central limit theorem (1972) *Proc. Sixth Berkeley Symposium on Math. Stat. and Prob.*, **2**, 453-484.
- [6] Errors of normal approximation (1973) Proc. International Conf. on Prob. Theory and Math. Statist., Vilnius, U.S.S.R., 117-119.
- [7] Random exchange economies (1973) *J. Econ. Theor.*, **6**, 37-67 (with M. Majumdar).
- [8] On errors of normal approximation, (1975) *Ann. Probab.*, **3**, 815-828.
- [9] Normal Approximation and Asymptotic Expansions (with R. Ranga Rao) (1976) Wiley, New York. Russian Edition (1982). Revised Reprint by Krieger, Florida (1986).
- [10] On the stochastic foundations of the theory of water flow through unsaturated soil, (1976) *Water Res. Research*, **12**, 503-512 (with V.K. Gupta and G. Sposito).
- [11] Refinements of the multidimensional central limit theorem and applications (1977) *Ann. Probab.*, **7**, 1-28. (Special invited paper).
- [12] On the validity of the formal Edgeworth expansion, *Ann. Statist.* (1978) **6**, 434-451 (joint with J.K. Ghosh).
- [13] Criteria for recurrence and existence of invariant measures for multidimensional diffusions (1978) *Ann. Probab.*, **6**, 541-553.
- [14] On a statistical theory of solute transport in porous media (1979) *SIAM J. Appl. Math.*, **34**, 485-498 (joint with V.K. Gupta).
- [15] Foundational theories of solute transport in porous media: a critical review (1979) *Advances in Water Res.*, **2**, 59-68 (joint with V.K. Gupta and G. Sposito).
- [16] On global stability of some stochastic economic processes: A synthesis (1980) *Quantitative Economics and Development* (Ed. by L.R. Klein, M. Nerlove and R.C. Tsiang), 19-43, Academic Press, New York (with M. Majumdar).

- [17] A molecular approach to the foundations of solute transport in porous media, I. Conservative solutes inhomogeneous, saturated media (1981) *J. Hydrology*, 50, 355-370 (joint with V.K. Gupta and G. Sposito).
- [18] Asymptotic behavior of several dimensional diffusions, *Nonlinear Stochastic Systems in Physics, Chemistry and Biology* (1981) (Ed. by L. Arnold and R. Lefever), Springer-Verlag.
- [19] Recurrence and ergodicity of diffusions (1982) *J. Mult. Analysis*, 12, 95-122 (with S. Ramasubramanian).
- [20] On classical limit theorems for diffusions (1982) *Sankhya* 44, Ser. A, 47-71.
- [21] On the functional central limit theorem and the law of the iterated logarithm for Markov processes (1982) *Zeit. Wahr. Ver. Geb.* 60, 185-201.
- [22] The Hurst effect under trend (1983) *J. App. Prob.* 20, 649-662 (with V.K. Gupta and E. Waymire).
- [23] A new derivation of the Taylor-Aris theory of solute dispersion in a capillary, (1983) *Water Res. Research*, 19(4), 945-951 (with V.K. Gupta).
- [24] A theoretical explanation of solute dispersion in saturated porous media at the Darcy scale (1983) *Water Res. Research*, 19(4), 938-944 (with V.K. Gupta).
- [25] On the order of magnitude of cumulants of von Mises functionals and related statistics (1983) *Ann. Prob.*, 11(2), 346-354 (with M.L. Puri).
- [26] Fokker Planck equations, *Encyclopedia of Statistical Sciences*, Vol. 3 (ed. by S. Kotz and R. Johnson) (1983) Wiley, New York, (joint with C.M. Newman).
- [27] Stochastic models in mathematical economics: A review, *Statistics: Applications and New Directions* (1984) *Proc. ISI Golden Jubilee Int. Conf.* (ed. by J.K. Ghosh and G. Kallianpur), 55-99 (joint with M. Majumdar).
- [28] On the Taylor-Aris theory of solute transport in a capillary (1984) *SIAM J. Appl. Math.* 44(1) (joint with V.K. Gupta).
- [29] Some recent results on Cramer-Edgeworth expansions with applications, *Multivariate Analysis VI* (1985) *Proceedings of the Sixth International Symposium on Multivariate Analysis*, (P.R. Krishnaiah, ed.), 57-75.
- [30] Asymptotic expansions and applications (1985) *Proc. Fourth Vilnius Conf. on Prob. and Math. Stat.*, Vilnius, USSR.
- [31] A central limit theorem for diffusions with periodic coefficients (1985) *Ann. Probab.* 13, 385-396.
- [32] Solute dispersion in multidimensional periodic porous media (1986) *Water Res. Research*, 22(2), 156-164 (joint with V.K. Gupta).
- [33] Some aspects of Edgeworth expansions in statistics and probability, *New Perspectives in Theoretical and Applied Statistics* (1987) (ed. by M. Puri, J. Villaplana and W. Wertz), Wiley, New York, 157-170.

- [34] Central limit theorems for diffusions with almost periodic coefficients (1988) Sankhya 50, 9-25 (joint with S. Ramasubramanian).
- [35] Asymptotics of a class of Markov processes which are not in general irreducible (1988) Ann. Probab. 16, 1333-1347 (with O. Lee).
- [36] On moment conditions for valid formal Edgeworth expansions (1988) J. Mult. Analysis 27, 68-79 (with J.K.Ghosh).
- [37] Ergodicity and the central limit theorem for a class of Markov Processes (1988) J. Mult. Analysis 27, 80-90 (with O. Lee).
- [38] Convolution effect in the determination of compositional profiles and diffusion coefficients by microprobe step scans (1988) American Mineralogist, 73, 901-909 (with J. Ganguly and S. Chakraborty).
- [39] Asymptotics of solute dispersion in periodic porous media (1989) SIAM J. Appl. Math., 49, 86-98 (with V.K. Gupta and H.F. Walker).
- [40] Second order and L_p -comparisons between the bootstrap and empirical Edgeworth expansion methodologies (1989) Ann. Statist., 17, 160-169 (with M. Qumsiyeh).
- [41] Controlled semi-Markov models-the discounted case (1989) J. Stat. Plan. Inf., 21, 365-381 (with M.Majumdar).
- [42] Controlled semi-Markov models under long-run average rewards (1989) J. Stat. Plan. Inf. 22, 223-242 (with M. Majumdar).
- [43] Applications of central limit theorems to solute dispersion in saturated porous media: from kinetic to field scales (1990) in Dynamics of Fluids in Hierarchical Porous Media (Ed. by J. Cushman), Academic Press, 61-96 (with V.K. Gupta).
- [44] Asymptotic Statistics Birkhauser (1990) DMV Lecture Series (with M. Denker).
- [45] Stochastic Processes with Applications (1990) Wiley, (with E. Waymire).
- [46] An extension of the classical method of images for the construction of reflecting diffusions (1991) Proc. R.C. Bose Symp. on Prob., Math. Stat. and Design of Experiments, 155-164, Wiley (Eastern), (with E.C. Waymire).
- [47] Stability in distribution for a class of singular diffusions (1992) Ann. Probab., 20, 312-321 (with G. Basak).
- [48] Central limit theorems for diffusions: recent results, open problems and some applications (1992) Proc. I.I.M. Conf., Oxford Univ. Press (with S. Sen).
- [49] A class of U-statistics and asymptotic normality of the number of k -clusters (1992) J. Multivariate Analysis 43, 300-330 (with J.K. Ghosh).
- [50] The range of the infinitesimal generator of an ergodic diffusion (1993) in Statistics and Probability: A Raghu Raj Bahadur Festschrift (J.K. Ghosh. et al, editors), 73-81 (with G. Basak). Wiley.

- [51] Random iterations of two quadratic maps (1993) in *Stochastic Processes: A Festschrift for G. Kallianpur* (S. Cambanis et al., editors), 13-22 (with B.V. Rao), Springer-Verlag.
- [52] Markov processes: asymptotic stability in distribution, central limit theorems (1993) in *Probability and Statistics* (S.K. Basu, B.K. Sinha, editors), Narosa Publishing House, New Delhi, 33-43.
- [53] Proxy and instrumental variable methods in regression with one regressor missing (1994) *J. Mult. Analysis* 47, 123-138 (joint with D.K. Bhattacharyya).
- [54] Ergodicity of first order nonlinear autoregressive models (1995) *J. Theor. Probab.* 8, 207-219, (with C. Lee).
- [55] On geometric ergodicity of nonlinear autoregressive models, *Statistics and Probability Letters*, 311-315 (with C. Lee).
- [56] Methodology and applications (1995) in *Advances in Econometrics and Quantitative Economics*, (G.S. Maddala and P.C.B. Phillips, eds.), 88-122 (with M.L. Puri), Blackwell, Oxford, U.K.
- [57] Time scales for Gaussian approximation and its breakdown under a hierarchy of periodic spatial heterogeneities (1995) *Bernoulli* 1, 81-123 (with F. Götze).
- [58] Comparisons of Chisquare, Edgeworth expansions and bootstrap approximations to the distributions of the frequency Chisquare (1996) *Sankhya, Ser. A* 58, 57-68 (with N.H. Chan).
- [59] Asymptotics of iteration of i.i.d. symmetric stable processes (1996) *Research Developments in Probability and Statistics—Madan Puri Festschrift*, (E. Brunner and M. Denker, eds.), 3-10 (with B.V. Rao).
- [60] A hierarchy of gaussian and non-gaussian asymptotics of a class of Fokker-Planck equations with multiple scales (1997) *Nonlinear Analysis, Theory, Methods and Applications*, 30, No. 1, 257-263, Proc. 2nd World Congress of Nonlinear Analysis, Athens, Greece, Elsevier Science Ltd.
- [61] Central limit theorems for diffusions: recent results, open problems and some applications, *Probability and Its Applications* (1997) (M.C. Bhattacharjee and S.K. Basu, eds.), 16-31, Oxford Univ. Press (with S. Sen).
- [62] Phase changes with time for a class of diffusions with multiple periodic spatial scales, and applications (1997) Proc. 51st Session of the International Statistical Institute, Istanbul, Turkey.
- [63] Convergence to equilibrium of random dynamical systems generated by i.i.d. monotone maps with applications to economics (1999) in *Asymptotics, Nonparametrics, and Time Series: Festschrift for M.L. Puri* (S. Ghosh, Editor), 713-742 (with M. Majumdar), Marcel Dekker (New York).
- [64] Speed of convergence to equilibrium and normality for diffusions with multiple periodic scales (1999) *Stochastic Processes and Applications*, 80, 55-86 (with M. Denker and A. Goswami).

- [65] Multiscale diffusion processes with periodic coefficients and an application to solute transport in porous media (1999) (Special Invited Paper), *Annals of Applied Probability*, 9, 951-1020.
- [66] On a theorem of Dubins and Freedman (1999) *J. Theoretical Probab.* 12, 1165-1185 (with M. Majumdar).
- [67] Estimating the probability mass of unobserved support in random sampling (2000) *J. Statist Plan and Inf.*, 91-106 (with A. Almudevar and C.C. Sastri).
- [68] Random iteration of i.i.d. quadratic maps (2000) in *Stochastics in Finite and Infinite Dimensions: In Honor of G. Kallianpur* (T. Hida, R.L. Karandikar, H. Kunita, B.S. Rajput, S. Watanabe and J. Xiang, eds.), Birkhauser, 49-58 (with K.B. Athreya).
- [69] Stochastic equivalence of convex ordered distributions and applications (2000) *Probability in Engineering and Informational Science*, vol. 14, 33-48 (with M.C. Bhattacharjee).
- [70] A class of random continued fractions with singular equilibria (2000) in *Perspectives in Statistical Sciences* (A.K. Basu, J.K. Ghosh, P.K. Sen and B.K. Sinha, eds.), Oxford University Press, 75-86, (with A. Goswami).
- [71] On characterizing the probability of survival in a large competitive economy (2001) *Review of Economic Design*, 6, 133-153 (with M. Majumdar).
- [72] On a class of stable random dynamical systems: Theory and applications (2001) *J. Economic Theory*, 96, 208-229 (with M. Majumdar).
- [73] A note on the distribution of integrals of geometric Brownian motion (2001) *Stat. and Probab. Letters*, 55, 187-192 (with E. Thomann and E.C. Waymire).
- [74] Iterated random maps and some classes of Markov processes (2001) in: *Handbook of Statistics, Vol. 19, Vo. 19* (D.N. Shanbhag and C.R. Rao, eds.), Elsevier Science. 145-170 (with E.C. Waymire).
- [75] Markov processes and their applications, In: *Handbook of Stochastic Analysis and Applications* (2002) (D. Kannan and V. Lakshminatham, eds.). Marcel Dekker 1-46.
- [76] Large sample theory of intrinsic and extrinsic sample means on manifolds-I. *Annals of Statistics* (In Press) (with V. Patrangenaru).
- [77] Phase changes with time for a class of autonomous multiscale diffusions (2002) *Sankhya, Ser. A, Special Issue in Honor of D.Basu, Guest ed. A. DasGupta*, **64**(3), 741-762.
- [78] An approach to the existence of unique invariant probabilities for Markov processes (2002) In: *Limit Theorems in Probability and Statistics* (I. Berkes, E. Csáki, M. Csörgő, eds.), J. Bolyai Mathematical Society, Budapest (with E. C. Waymire).
- [79] Phase changes with time for a class of autonomous multiscale diffusions, in *Sankhyā: Special issue in memory of D. Basu* (To appear).

- [80] Markov processes: asymptotic stability in distribution, central limit theorems (2002) in *Probability and Statistics*, 33-43 (S.K. Basu and B.K. Sinha, eds.).
- [81] Review of “Limit Theorems of Probability Theory” by V.V. Petrov (2002) *Bull. Amer. Math. Soc.* 34, no. 1, 85-88.
- [82] *Random Dynamical Systems: Theory and Applications* (with M. Majumdar). To appear in the *Cambridge Series in Economics*, Cambridge Univ. Press.
- [83] *Stochastic Processes: Theory and Applications* (with E. Waymire). To appear in the *Graduate Texts in Mathematics Series*, Springer.