

Probability Theory

and
Related Fields

Continuation of
Zeitschrift für Wahrscheinlichkeitstheorie

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Empirical Processes by Peter Gaenssler

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The basic point of view of this volume is probabilistic, but it is hoped that the presentation, with its set-indexed context, might also lead to new approaches to inference for spatial data.

The main topics covered are as follows:

Glivenko-Cantelli convergence

The Vapnik-Chervonenkis Theory with some extensions

Weak convergence of non-Borel measures on a metric space

Portmanteau Theorem

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Invited Paper

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- Nonparametric estimation of a bivariate survival function in the presence of
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Nonparametric renewal function estimation EDWARD W. FREES
Optimal stopping times for detecting changes in distributions . . . GEORGE V. MOUSTAKIDES
Testing exponentiality versus a trend change in mean residual life
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On the number of bootstrap simulations required to construct
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Conditional association and unidimensionality in monotone latent
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A probability inequality for elliptically contoured densities with
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Asymptotic normality of the ANOVA estimates of components of variance
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Short Communications

- Asymptotic inference for a change-point Poisson process
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Consistent estimators in nonlinear regression for a noncompact
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Asymptotic properties of the product limit estimate under random
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Minimax estimators of a normal mean vector for arbitrary quadratic
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Admissible estimation of the binomial parameter n S. M. SADOOGHI-ALVANDI

Corrections

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ARTHUR COHEN, SHAW-HWA LO AND KESAR SINGH
Consistency and asymptotic normality of the maximum likelihood estimator
in generalized linear models LUDWIG FAHRMEIR AND HEINZ KAUFMANN

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