

The Writings of Leonard Jimmie Savage —A Memorial Selection

The American Statistical Association and
The Institute of Mathematical Statistics
announce publication of the selected works of Jimmie Savage

Contents include:

- 45 selected reprints of papers published between 1940–1977, photographed from the original sources
- Biographical sketches and personal insights by W. Allen Wallis, Frederick Mosteller, Francis Anscombe, and William and Esther Sleator
- Scholarly essay, “L.J. Savage—His Work in Probability and Statistics,” by D. V. Lindley
- Complete bibliography of all published papers, books, reviews, and discussions by Savage

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Abandoning an Experiment Prior to Completion
Planning Experiments Seeking Maxima
Samuelson’s Foundations: Its Mathematics
The Utility Analysis of Choices Involving Risk
Application of the Radon-Nikodym Theorem to the Theory of Sufficient Statistics
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* Uno Sguardo Sulla Statistica di Oggi

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Bayesian Statistics

Bayesian Statistical Inference for Psychological Research

A Tchebycheff-Like Inequality for Stochastic Processes

Finite Stopping Time and Finite Expected Stopping Time

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Implications of Personal Probability for Induction

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A Generalized Unimodality

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THE ANNALS OF STATISTICS
December 1982
Memorial Article

Vol. 10 **No. 4**

Allan Birnbaum 1923-1976 G. A. BARNARD AND V. P. GODAMBE

Special Invited Paper

Optimal global rates of convergence for nonparametric regression CHARLES J. STONE

Articles

The functional-mode basis of fiducial inference A. P. DAWID AND M. STONE
 Discussion of the Dawid/Stone paper G. A. BARNARD
 Discussion of the Dawid/Stone paper D. A. S. FRASER
 Bayes's two arguments for the rule of conditioning GLENN SHAFER
 W. E. Johnson's 'sufficiency' postulate S. L. ZABELL
 Cox's regression model for counting processes: a large sample study.

P. K. ANDERSEN AND R. D. GILL

Commentary on Andersen and Gill's "Cox's regression model for counting processes: a large sample study" STEVEN G. SELF AND ROSS L. PRENTICE

Nonparametric maximum likelihood estimation of spatial patterns THOMAS W. SAGER
 Semi tail upper bounds on the class of admissible estimators in discrete exponential families with applications to Poisson and negative binomial distributions

JIUNN TZON HWANG

Adaptive procedures in multiple decision problems and hypothesis testing

ANDREW L. RUKHIN

The effect of dependence on chi squared tests of fit DAVID S. MOORE
 Transforming contingency tables MICHAEL M. MEYER
 On model selection and the arc sine laws MICHAEL WOODROOFE
 Deconvolution and estimation of transfer function phase and coefficients for nonGaussian linear processes K. S. LIU AND M. ROSENBLATT

Testing for nonstationary parameter specifications in seasonal time series models

DAVID P. HASZA AND WAYNE A. FULLER

On bandwidth variation in kernel estimates—a square root law IAN S. ABRAMSON
 Adapting for heteroscedasticity in linear models RAYMOND J. CARROLL

On measuring the conformity of a parameter set to a trend, with applications

TIM ROBERTSON AND F. T. WRIGHT

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 Spherically symmetric probability orderings useful in multiple comparisons

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JAMES H. ALBERT AND ARJUN K. GUPTA

Asymptotic theory for measures of concordance with special reference to average Kendall tau. MAYER ALVO, PAUL CABILLO AND PAUL D. FEIGIN

Bayes empirical Bayes: finite parameter case

DENNIS C. GILLILAND, JOHN E. BOYER, JR. AND HOW JAN TSAO

Invariant confidence sets with smallest expected measure PETER M. HOOPER

Short Communications

A note on optimal and asymptotically optimal designs for certain time series models

R. L. EUBANK, P. L. SMITH AND P. W. SMITH

The tails of probabilities chosen from a Dirichlet prior HANI DOSS AND THOMAS SELLKE
 Some nondegenerate limit laws for the selection differential H. N. NAGARAJA

Notes and Corrections

Correction to "asymptotic distributions of multivariate rank order statistics"

L. RÜSCHENDORF

Correction to "On estimating the probability of discovering a new species" ANNE CHAO

Essays on the Prediction Process by Frank Knight

This work concerns a new approach to continuous time random processes due originally to the author, but extended and consolidated by P. A. Meyer and others. It is a fluid and subjective approach, in distinction to the rigid and objective one prevalent in other treatments. This leads to a broad unification of method, and consequently to a setting of almost universal applicability. Each of the four essays contains a different aspect of the subject, without being exhaustive.

Essay I. Introduction, Construction, and Fundamental Properties

- 0. Introduction
- 1. The Prediction Process of a Right-Continuous Process with Left Limits
- 2. Prediction Spaces and Ray Topologies
- 3. A View Toward Applications
- References

Essay II. Continuation of an Example of C. Dellacherie

- 1. The Process R_t
- 2. The Prediction Process of R_t
- 3. Connections With the General Prediction Process
- References

Essay III. Construction of Stationary Strong-Markov Transition Probabilities

- References

Essay IV. Application of the Prediction Process to Martingales

- 0. Introduction
- 1. The Martingale Prediction Spaces
- 2. Transition to the Initial Setting: The Levy System of a Process
- 3. On Continuous Local Martingales
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