ISSN (0090-5364)

THE ANNALS *of* STATISTICS

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Discussion Paper

Slice sampling . . . . . RADFORD M. NEAL 705
Discussion . . . . . MING-HUI CHEN AND BRUCE W. SCHMEISER 742
Discussion . . . . . OLIVER B. DOWNS 743
Discussion . . . . . ANTONIETTA MIRA AND GARETH O. ROBERTS 748
Discussion . . . . . JOHN SKILLING AND DAVID J. C. MACKAY 753
Discussion . . . . . S. G. WALKER 755
Rejoinder . . . . . RADFORD M. NEAL 758

Hypothesis Analysis

How do bootstrap and permutation tests work?
ARNOLD JANSSEN AND THORSTEN PAULS 768
Asymptotics for likelihood ratio tests
under loss of identifiability . . . . . XIN LIU AND YONGZHAO SHAO 807
Likelihood ratio of unidentifiable models and
multilayer neural networks . . . . . KENJI FUKUMIZU 833
Moderate deviations of minimum contrast estimators under contamination
TADEUSZ INGLOT AND WILBERT C. M. KALLENBERG 852
Nonparametric comparison of regression curves: An empirical process approach
NATALIE NEUMEYER AND HOLGER DETTE 880

Sequential Analysis

Sequential methods for design-adaptive estimation of discontinuities
in regression curves and surfaces . . . . . PETER HALL AND ILYA MOLCHANOV 921
SPRT and CUSUM in hidden Markov models . . . . . CHENG-DER FUH 942

Experimental Design

Universal optimality of balanced uniform crossover designs
A. S. HEDAYAT AND MIN YANG 978
Indicator function and its application in two-level factorial designs . . . . . KENNY Q. YE 984
Structure function for aliasing patterns in 2^{l-n} design
with multiple groups of factors . . . . . YU ZHU 995
Hidden projection properties of some nonregular fractional factorial designs
and their applications . . . . . DURSUN A. BULUTOGLU AND CHING-SHUI CHENG 1012

Correction

Approximate p-values for local sequence alignments
DAVID SIEGMUND AND BENJAMIN YAKIR 1027

Vol. 31, No. 3—June 2003