The 1981 Wald Memorial Lectures

Articles

Short Communications

Notes and Corrections

THE INSTITUTE OF MATHEMATICAL STATISTICS

(Organized September 12, 1935)

The purpose of the Institute of Mathematical Statistics is to encourage the development, dissemination, and application of mathematical statistics.

OFFICERS

NOTICE

Beginning with the calendar year 1982, the two journals of The Institute of Mathematical Statistics will be printed quarterly. The total numbers of pages per volume will be approximately the same as before. Months of publication for 1982 are as follows.

Annals of Statistics: March, June, September and December

Annals of Probability: February, May, August and November

NOTICE

The issue number on the cover and on the spine of the March 1982 *Annals of Statistics* was misprinted and should have read

Vol. 10, No. 1—March 1982

and

Vol. 10, No. 1, pp 1–321 March 1982.

EDITORIAL POLICY

The main purpose of the *Annals of Statistics* and the *Annals of Probability* is to publish contributions to the theory of statistics and probability and to their applications. The emphasis is on importance and interest, not formal novelty and correctness. Especially appropriate are authoritative expository papers and surveys of areas in vigorous development. All papers are refereed.

THE ANNALS OF STATISTICS

INSTRUCTIONS FOR AUTHORS

Submission of Papers. Papers to be submitted for publication should be sent to the Editor of the *Annals of Statistics*. (For current address, see the latest issue of the *Annals*.) The original (or xerox copy) should be submitted with three additional copies on paper that will take ink corrections. The manuscript will *not* normally be returned to the author; when expressly requested by the author, one copy of the manuscript will be returned.

Preparation of Manuscripts. Manuscripts should be typewritten, entirely double-spaced, including references, with wide margins at sides, top and bottom. Dittoed or mimeographed papers are acceptable only if completely legible; xerox copies are preferable. When technical reports are submitted, all extraneous sheets and covers should be removed.

Submission of Reference Papers. Copies (preferably two) of unpublished or not easily available papers cited in the manuscript should be submitted with the manuscript.

Title and Abbreviated Title. The title should be descriptive and as concise as is feasible, i.e., it should indicate the topic of the paper as clearly as possible, but every word in it should be pertinent. An abbreviated title to be used as a running head is also required, and should be given below the main title. This should normally not exceed 35 characters. For example, a title might be "The Curvature of a Statistical Model, with Applications to Large-Sample Likelihood Methods," with the running head "Curvature of Statistical Model" or possibly "Asymptotics of Likelihood Methods," depending on the emphasis to be conveyed.

Summary. Each manuscript is required to contain a summary, which will be printed immediately after the title, clearly separated from the rest of the paper. Its main purpose is to inform the reader quickly of the nature and results of the paper; it may also be used as an aid in retrieving information. The length of a summary will clearly depend on the length and difficulty of the paper, but in general it should not exceed 150 words. It should be typed on a separate page, under the heading "Summary," followed by the title of the paper. Formulas should be used as sparingly as possible. The summary should not make reference to results or formulas in the body of the paper—it should be selfcontained.

Footnotes. Footnotes should be reduced to a minimum and, where possible, should be replaced by remarks in the text or in the references; formulas in footnotes should be avoided. Footnotes in the text should be identified by superscript numbers and typed together, double-spaced, on a separate page.

Key Words. Included as the first footnote on page 1 should be the headings:

American Mathematical Society 1980 subject classifications. Primary—; Secondary—.
Key words and phrases.

The classification numbers representing the primary and secondary subjects of the article may be found with instructions for its use in the *Mathematical Reviews Annual Subject Index*-1980. The key words and phrases should describe the subject matter of the article; generally they should be taken from the body of the paper.

Identification of Symbols. Manuscripts for publication should be clearly prepared to insure that all symbols are properly identified. Distinguish between "oh" and "zero", "ell" and "one"; "epsilon" and "element of"; "kappa" and "kay," etc. Indicate also when special type is required (Greek, German, script, boldface, etc.); other letters will be set in italics. Acronyms should be introduced sparingly.

Figures and Tables. Figures, charts, and diagrams should be prepared in a form suitable for photographic reproduction and should be professionally drawn twice the size they are to be printed. (These need not be submitted until the paper has been accepted for publication.) Tables should be typed on separate pages with accompanying footnotes immediately below the table.

Formulas. Fractions in the text are preferably written with the solidus or negative exponent; thus,

$(a + b)/(c + d)$ is preferred to $\dfrac{a + b}{c + d}$, and $(2\pi)^{-1}$ or

$1/(2\pi)$ to $\dfrac{1}{2\pi}$. Also, $a^{b(c)}$ and $a_{b(c)}$ are preferred to a^{b_c}

and a_{b_j} respectively. Complicated exponentials should be represented with the symbol exp. A fractional exponent is preferable to a radical sign.

References. References should be typed double-spaced and should follow the style:

Wilks, S.S. (1938). The large-sample distribution of the likelihood ratio for testing composite hypotheses. *Ann. Statist.* 1 60–62.

In textual material, the format " ... Wilks (1938) ... " should be used. Multiple references can be distinguished as " ... Wilks (1938a) ...." Abbreviations for journals should be taken from a current index issue of *Mathematical Reviews*.

Proofs. Author will ordinarily receive galley proofs. Corrected galley proofs should be sent to the Managing Editor of the *Annals of Statistics*. (For current address, see the latest issue of the *Annals*.)

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