Higher Order Asymptotics
by Jayanta K. Ghosh

These lecture notes are concerned with Edgeworth expansions, higher order efficiency, expansion of posterior, probability matching priors and related topics. The lectures were originally presented at the NSF-CBMS Regional Conference held at Chapel Hill, North Carolina, in August 1991.

Contents

NSF-CBMS Regional Conference Series in Probability and Statistics

Volume 5

MIXTURE MODELS: THEORY, GEOMETRY AND APPLICATIONS
by Bruce G. Lindsay

These lecture notes develop a general semiparametric theory for statistical models containing an unknown distribution, with application in random effects, overdispersion and many more areas. The lectures were originally presented at the NSF-CBMS Regional Conference held at the University of South Carolina.

169 pages; list price $25; IMS members $15

Order prepaid from the:

Institute of Mathematical Statistics
3401 Investment Blvd, Suite 7
Hayward, California 94545-3819

Ph #510-783-8141   Fax #510-783-4131

E-mail IMS@STAT.BERKELEY.EDU

IMS Lecture Notes—Monograph Series

Volume 23

CHANGE-POINT PROBLEMS

edited by E. Carlstein, H. G. Mueller and D. Siegmund

Change-point analysis is a rapidly growing area with applications ranging from edge detection in image analysis to DNA sequence comparison to clinical trials and industrial quality control. Based on the AMS-IMS-SIAM Summer Research Conference on "Change-point Problems" at Mount Holyoke College, this volume contains 28 papers covering a wide range of change-point problems and theory.

Volume 24

MULTIVARIATE ANALYSIS AND ITS APPLICATIONS

edited by T. W. Anderson, K. T. Fang and I. Olkin

This volume, based on an International Symposium held at Hong Kong Baptist College in 1992, presents work of many major figures in the theory of Multivariate Analysis and highlights important recent trends in applications. The volume includes 35 research articles and four longer articles summarizing short courses by T. W. Anderson, W. S. Cleveland, I. Olkin and Y.L. Tong, readers will find useful discussions of recent theoretical results in optimality, characterization and majorization. Applied topics include correspondence analysis, nonparametric regression, projection pursuit, structural equations and quantization.

Volume 25

ADAPTIVE DESIGNS

edited by Nancy Flournoy and William F. Rosenberger

Because of the logic of adapting treatment allocation rules to the results of past experience, scientists and engineers repeatedly create and implement such strategies. Motivated by the desire to improve the efficiency of information acquisition or to limit exposure when the consequences of such exposure become evident, adaptive designs have a long history of popularity in practice. Advances in computational capabilities and in statistical theory for dependent observations have contributed to a resurgence of theoretical development in this area. This volume contains 20 papers whose topics include two-arm clinical trials, adaptive dose-response designs for quantile estimation and maximizing survival in the presence of opposing hazard functions, linear models, multinomial models, quality control and group testing.

For complete list of publications please contact IMS Business Office for catalog.

	COPIES	TOTAL
CHANGE-POINT PROBLEMS Volume 23		
Non-member price $45.00 . . . .(_____)		$_____
IMS Member price $26.00 . . . .(_____)		$_____
MULTIVARIATE ANALYSIS AND ITS APPLICATIONS Volume 24		
Non-member price $45.00 . . . .(_____)		$_____
IMS Member price $26.00 . . . .(_____)		$_____
ADAPTIVE DESIGNS Volume 25		
Non-member price $40.00 . . . .(_____)		$_____
IMS Member price $24.00 . . . .(_____)		$_____

Name: _____

Address: _____

_____

_____

_____

_____

GRAND TOTAL $_____

Payment must accompany orders. All checks or bank drafts to the Institute of Mathematical Statistics must be in US$ and payable through a US bank. ***Do not send cash or postal coupons!*** For VISA or MasterCard charge, provide the following information:

#____ ____ ____ ____ - ____ ____ ____ ____ - ____ ____ ____ ____ - ____ ____ ____ ____   Exp Date ____/____

Signature _____

Please return form to: Institute of Mathematical Statistics, 3401 Investment Blvd, Suite 7, Hayward, California 94545-3819; Ph #510-783-8141, Fax #510-783-4131, E-mail IMS@STAT.BERKELEY.EDU

(____) *Check box to receive a membership application* (please circle one - Individual/Corporate/Institutional)

JNL95

INSTITUTE OF MATHEMATICAL STATISTICS

(Organized September 12, 1935)

*The purpose of the Institute is to foster the development and dissemination of the theory
and applications of statistics and probability.*

OFFICERS AND EDITORS

Journals. The scientific journals of the Institute are *The Annals of Applied Probability, The Annals of Probability, The Annals of Statistics* and *Statistical Science.* The news organ of the Institute is *The Institute of Mathematical Statistics Bulletin.*

Individual and Organizational Memberships. All *individual members* pay basic membership dues of $60. Each individual member must elect to receive at least one scientific journal for an additional amount, as follows: *The Annals of Applied Probability* ($15), *The Annals of Probability* ($29), *The Annals of Statistics* ($25), or *Statistical Science* ($10). Of the total dues paid, $29 is allocated to *Bulletin* and the remaining amount is allocated equally among the scientific journal(s) received. Reduced membership dues are available to full-time students, permanent residents of countries designated by the IMS Council and retired members. Retired members may elect to receive *The IMS Bulletin* only for $24. *Organizational memberships* are available to nonprofit organizations at $450 per year and to for-profit organizations at $750 per year. Organizational memberships include two multiple-readership copies of all IMS journals in addition to other benefits specified for each category (details available from the IMS Business Office).

Individual and General Subscriptions. Subscriptions are available on a calendar-year basis. *Individual subscriptions* are for the personal use of the subscriber and must be in the name of, paid directly by, and mailed to an individual. Individual subscriptions for 1995 are available to *The Annals of Applied Probability* ($80), *The Annals of Probability* ($85), *The Annals of Statistics* ($90), *The IMS Bulletin* ($50) and *Statistical Science* ($70). *General subscriptions* are for libraries, institutions and any multiple-readership use. General subscriptions for 1995 are available to the *The Annals of Applied Probability* ($90), *The Annals of Probability* ($130), *The Annals of Statistics* ($150), *The IMS Bulletin* ($50) and *Statistical Science* ($75). Air mail rates for delivery outside North America are $80 per title (excluding *The IMS Bulletin*).

Permissions policy. Authorization to photocopy items for internal or personal use, or the internal or personal use of specific clients, is granted by the Institute of Mathematical Statistics, provided that the base fee of $7.50 per copy, plus $0.00 per page is paid directly to the Copyright Clearance Center, 222 Rosewood Drive, Danvers, Massachusetts 01923. For those organizations that have been granted a photocopy license by CCC, a separate system of payment has been arranged. The fee code for users of the Transactional Reporting Service is 0883-4237/95 $7.50 + 0.00.

Correspondence. Mail to IMS should be sent to the IMS Business Office (membership, subscriptions, claims, copyright permissions, advertising, back issues), the Editor of the appropriate journal (submissions, editorial content) or the Production Editor, Patrick Kelly, Department of Statistics, 3000 Steinberg-Dietrich Hall, University of Pennsylvania, Philadelphia, Pennsylvania 19104-6302.

Stochastic Inequalities
Moshe Shaked and Y. L. Tong, Editors

Proceedings of the Joint AMS-IMS-SIAM Summer Research Conference on Stochastic Inequalities, Seattle, Washington, July 1991. The conference focused on the recent developments in the theory and applications of stochastic inequalities with special emphasis on convexity-related, majorization-related inequalities and stochastic convexity; dependence-related probability and moment inequalities; inequalities in multivariate distributions and multivariate analysis; inequalities in reliability theory and queuing theory; and, applications in business and economics, operations research, and other related fields. This volume is a collection of papers based on the lectures given at the conference.

Contents

Pages .... xvi+411
List price $40
IMS member price $24

Order prepaid from:
Institute of Mathematical Statistics
3401 Investment Boulevard, Suite 7
Hayward, California 94545 (USA)