Weighted Empiricals and Linear Models

by Hira L. Koul

An empirical process that assigns possible different non-random (random) weights to different observations is called a *weighted (randomly weighted) empirical process.* These processes are as basic to linear regression and autoregression models as the ordinary process is to one sample models. However, their usefulness in studying linear regression and autoregression models has not been fully exploited. This monograph addresses this question to a large extent.

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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.

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