

Contents

Preface	v
Contributors	xi
Letter from Lucien Le Cam	xv
Biography of Lucien Le Cam	xix
Publications of Lucien Le Cam	xxiii
Students of Lucien Le Cam	xxxix
1 Counting Processes and Dynamic Modelling <i>Odd O. Aalen</i>	1
2 Multivariate Symmetry Models <i>R.J. Beran and P.W. Millar</i>	13
3 Local Asymptotic Normality of Ranks and Covariates in Transformation Models <i>P.J. Bickel and Y. Ritov</i>	43
4 From Model Selection to Adaptive Estimation <i>Lucien Birgé and Pascal Massart</i>	55
5 Large Deviations for Martingales <i>D. Blackwell</i>	89
6 An Application of Statistics to Meteorology: Estimation of Motion <i>David R. Brillinger</i>	93

7	At the Interface of Statistics and Medicine: Conflicting Paradigms <i>Vera S. Byers and Kenneth Gorelick</i>	107
8	Points Singuliers des Modèles Statistiques <i>D. Dacunha-Castelle</i>	135
9	Exponential Tightness and Projective Systems in Large Deviation Theory <i>A. de Acosta</i>	143
10	Consistency of Bayes Estimates for Nonparametric Regression: A Review <i>P. Diaconis and D.A. Freedman</i>	157
11	Renormalizing Experiments for Nonlinear Functionals <i>David L. Donoho</i>	167
12	Universal Near Maximality of Wavelet Shrinkage <i>D.L. Donoho, I.M. Johnstone, G. Kerkycharian, and D. Picard</i>	183
13	Empirical Processes and p-Variation <i>R.M. Dudley</i>	219
14	A Poisson Fishing Model <i>Thomas S. Ferguson</i>	235
15	Lower Bounds for Function Estimation <i>Catherine Huber</i>	245
16	Some Estimation Problems in Infinite Dimensional Gaussian White Noise <i>I. Ibragimov and R. Khasminskii</i>	259
17	On Asymptotic Inference in AR and Cointegrated Models With Unit Roots and Heavy Tailed Errors <i>P. Jeganathan</i>	275
18	Le Cam at Berkeley <i>E.L. Lehmann</i>	297
19	Another Look at Differentiability in Quadratic Mean <i>David Pollard</i>	305
20	On a Set of the First Category <i>Hein Putter and Willem R. van Zwet</i>	315

21	A Limiting Distribution Theorem <i>C.R. Rao and L.C. Zhao</i>	325
22	Minimum Distance Estimates with Rates under ϕ -Mixing <i>George G. Roussas and Yannis G. Yatracos</i>	337
23	Daniel Bernoulli, Leonhard Euler, and Maximum Likelihood (including a new translation of a paper by D. Bernoulli) <i>Stephen M. Stigler</i>	345
24	Asymptotic Admissibility and Uniqueness of Efficient Estimates in Semiparametric Models <i>Helmut Strasser</i>	369
25	Contiguity in Nonstationary Time Series <i>A.R. Swensen</i>	377
26	More Optimality Properties of the Sequential Probability Ratio Test <i>E. Torgersen</i>	385
27	Superefficiency <i>A.W. van der Vaart</i>	397
28	Le Cam's Procedure and Sodium Channel Experiments <i>Grace L. Yang</i>	411
29	Assouad, Fano, and Le Cam <i>Bin Yu</i>	423