

## CONTENTS

### PREFACE

#### I. A PRELIMINARY STUDY OF QUANTILE PROCESSES

- 1.1 Empirical Processes. Definitions
- 1.2 Quantile Processes. Definitions
- 1.3 Quantile Processes. Alternative Definitions
- 1.4 Definition of and some Glivenko-Cantelli Theorems for the Normed Sample Quantile Process
- 1.5 Preliminary Notes on Weak Convergence of the Normed Sample Quantile Process

#### III. STRONG APPROXIMATIONS OF THE NORMED QUANTILE PROCESS. THE KIEFER PROCESS

- 3.1 Strong Approximations of the Uniform Quantile Process by a Sequence of Brownian Bridges and by a Kiefer Process
- 3.2 The Distance of the Normed Sample Quantile Process from the Uniform Quantile Process

#### IV. TWO APPROACHES TO CONSTRUCTING SIMULTANEOUS CONFIDENCE BOUNDS FOR QUANTILES

- 4.1 Simultaneous Confidence Bounds for Quantiles via Density Estimation
- 4.2 Direct Simultaneous Confidence Bounds for the Quantile Function

#### V. WEAK CONVERGENCE OF QUANTILE PROCESSES IN WEIGHTED SUP-NORM METRICS

- 5.1 O'Reilley's Weight Function in the Light of Strong Approximations, and Weak Convergence in such Weighted Sup-Norm Metrics
- 5.2 Weak Convergence of the Standardized Normed Sample Quantile Function (the Case of the Weight Function  $w(y) = (y(1-y))^{-\frac{1}{2}}$ )

#### VI. ON BAHADUR'S REPRESENTATION OF SAMPLE QUANTILES AND ON KIEFER'S THEORY OF DEVIATIONS BETWEEN THE SAMPLE QUANTILE AND EMPIRICAL PROCESSES

- 6.1 The Bahadur-Kiefer Theory in Terms of the Distance of the Sample Quantile Process from the Uniform Quantile Process
- 6.2 The Distance of  $R_n(y)$  from  $R_n^*(y)$

Contents cont'd..

- VII. QUADRATIC FORMS OF THE QUANTILE PROCESS, WEIGHTED SPACINGS AND TESTING FOR COMPOSITE GOODNESS-OF-FIT
- 7.1 Parameters Estimated Quantile Processes
  - 7.2 Ordered Uniform Spacings
  - 7.3 On Sums of Weighted Spacings for Composite Goodness-of-Fit
  - 7.4 On Total Time on Test
- IX AN INVARIANCE PRINCIPLE FOR NEAREST NEIGHBOUR EMPIRICAL DENSITY FUNCTIONS
- 9.1 Introduction
  - 9.2 The Conditions
  - 9.3 The Main Results

REFERENCES