

CONTENTS OF PROCEEDINGS VOLUMES I, II, AND III

Volume I—Theory of Statistics

General Theory

R. J. BERAN, Upper and lower risks and minimax procedures. C. R. BLYTH and D. M. ROBERTS, On inequalities of Cramér-Rao type and admissibility proofs. J. OOSTERHOFF and W. R. VAN ZWET, The likelihood ratio test for the multinomial distribution. W. E. STRAWDERMAN, On the existence of proper Bayes minimax estimators of the mean of a multivariate normal distribution.

Sequential Analysis

P. J. BICKEL and J. YAHAV, On the Wiener process approximation to Bayesian Sequential testing problems. Yu. V. LINNIK and I. V. ROMANOVSKY, Some new results in sequential estimation theory. R. MILLER, Sequential rank tests—one sample case. R. A. WIJSMAN, Examples of exponentially bounded stopping time of invariant sequential probability ratio tests when the model may be false.

Asymptotic Theory

R. R. BAHADUR and M. RAGHAVACHARI, Some asymptotic properties of likelihood ratios on general sample spaces. D. M. CHIBISOV, On the normal approximation for a certain class of statistics. J. HÁJEK, Local asymptotic minimax and admissibility in estimation. R. A. JOHNSON and G. G. ROUSSAS, Applications of contiguity to multiparameter hypotheses testing. J. KIEFER, Iterated logarithm analogues for sample quantiles when $p_n \downarrow 0$. L. LE CAM, Limits of experiments. M. D. PERLMAN, On the strong consistency of approximate maximum likelihood estimators. P. SWITZER, Efficiency robustness of estimators.

Nonparametric Procedures

R. E. BARLOW and K. A. DOKSUM, Isotonic tests for convex orderings. Z. W. BIRNBAUM, Asymptotically distribution free statistics similar to student's t . K. A. DOKSUM, Decision theory for some nonparametric models. J. M. HAMMERSLEY, A few seedlings of research. A. W. MARSHALL and F. PROSCHAN, Classes of distributions applicable in replacement with renewal theory implications. R. PYKE, Spacings revisited. H. RUBIN, On large sample properties of certain nonparametric procedures. I. R. SAVAGE and J. SETHURAMAN, Asymptotic distribution of the log likelihood ratio based on ranks in the two sample problem. I. VINCZE, On some results and problems in connection with statistics of the Kolmogorov-Smirnov type.

Regression Analysis

T. W. ANDERSON, Efficient estimation of regression coefficients in time series. D. R. BRILLINGER, The spectral analysis of stationary interval functions. H. BÜHLMANN, Credibility procedures. W. G. COCHRAN, Some effects of errors of measurement on linear regression. L. J. GLEESER and I. OLKIN, Estimation for a regression model with an unknown covariance matrix. J. M. HOEM, On the statistical theory of analytic graduation.

Multivariate Analysis

C. R. RAO and S. K. MITRA, Generalized inverse of a matrix and its applications. H. CHERNOFF, Metric considerations in cluster analysis. F. N. DAVID, Measurement of diversity. L. A. GOODMAN, Some multiplicative models for the analysis of cross classified data. T. ORCHARD and M. A. WOODBURY, A missing information principle: theory and applications. M. SOBEL and G. H. WEISS, Recent results on using the play-the-winner sampling rule with binomial selection problems. M. ZELEN, Exact significance tests for contingency tables embedded in a 2^n classification.

Volume II—Probability Theory

Introduction

J. L. DOOB, William Feller 1906–1970. M. KAC, William Feller, *in memoriam*. L. K. SCHMETTERER, Alfréd Rényi, *in memoriam*.

Measure Theory

D. W. MÜLLER, Randomness and extrapolation. R. M. BLUMENTHAL and H. H. CORSON, On continuous collections of measures. G. DEBREU and D. SCHMEIDLER, The Radon-Nikodým derivative of a correspondence. R. DUDLEY, A counterexample on measurable processes. Z. FROLÍK, Projective limits of measure spaces. W. HILDENBRAND, Metric measure spaces of economic agents. C. IONESCU TULCEA, Liftings commuting with translations. J. H. B. KEMPERMAN, On a class of moment problems. D. MAHARAM, Consistent extensions of linear functionals and of probability measures. H. ROSENTHAL, On the span in L^p of sequences of independent random variables. L. K. SCHMETTERER, On Poisson laws and related questions. M. L. STRAF, Weak convergence of stochastic processes with several parameters.

Inequalities

D. L. BURKHOLDER, B. J. DAVIS, and R. F. GUNDEY, Integral inequalities for convex functions of operators on martingales. S. DAS GUPTA, M. L. EATON, I. OLKIN, M. PERLMAN, L. J. SAVAGE, and M. SOBEL, Inequalities on the probability content of convex regions for elliptically contoured distributions.

Combinatorial Analysis

P. DOUBILET, G.-C. ROTA, and R. STANLEY, On the foundations of combinatorial theory, VI: the idea of generating function.

Ergodic Theory

S. KAKUTANI, Strictly ergodic symbolic dynamical systems. W. KRIEGER, On unique ergodicity. D. S. ORNSTEIN, On the root problem in ergodic theory.

Gaussian Processes

J. FELDMAN, Sets of boundedness and continuity for the canonical normal process. A. M. GARSIA, Continuity properties of Gaussian processes with multidimensional time parameter. G. KALLIANPUR and M. NADKARNI, Supports of Gaussian measures. R. Š. LIPTSER and A. M. SHIRYAYEV, Statistics of conditionally Gaussian random sequences. M. B. MARCUS and L. A. SHEPP, Sample behavior of Gaussian processes. S. OREY, Growth rate of certain Gaussian processes.

Central Limit Theorem

R. N. BHATTACHARYA, Recent results on refinements of the central limit theorem.
 R. F. COGBURN, The central limit theorem for Markov processes. A. DVORETZKY, Asymptotic normality of sums of dependent random variables. B. V. GNEDENKO, Limit theorems for sums of a random number of positive independent random variables.
 M. ROSENBLATT, Central limit theorem for stationary processes. V. V. SAZONOV, On a bound for the rate of convergence in the multidimensional central limit theorem.
 C. STEIN, A bound for the error in the normal approximation to the distribution of a sum of dependent random variables.

Volume III—Probability Theory

Passage Problems

Yu. K. BELYAYEV, Point processes and first passage problems. A. A. BOROVKOV, Limit theorems for random walks with boundaries. N. C. JAIN and W. E. PRUITT, The range of random walk. H. ROBBINS and D. SIEGMUND, On the law of the iterated logarithm for maxima and minima. A. D. SOLOVIEV, Asymptotic distribution of the moment of first crossing of a high level by a birth and death process.

Markov Processes—Potential Theory

R. G. AZENCOTT and P. CARTIER, Martin boundaries of random walks on locally compact groups. J. L. DOOB, The structure of a Markov chain. S. PORT and C. STONE, Classical potential theory and Brownian motion. S. PORT and C. STONE, Logarithmic potentials and planar Brownian motion. K. SATO, Potential operators for Markov processes.

Markov Processes—Trajectories—Functionals

R. GETTOOR, Approximations of continuous additive functionals. K. ITÔ, Poisson point processes attached to Markov processes. J. F. C. KINGMAN, Regenerative phenomena and the characterization of Markov transition probabilities. E. J. McSHANE, Stochastic differential equations and models of random processes. P. A. MEYER, R. SMYTHE, and J. WALSH, Birth and death of Markov processes. P. W. MILLAR, Stochastic integrals and processes with stationary independent increments. D. W. STROOCK and S. R. S. VARADHAN, On the support of diffusion processes with applications to the strong maximum principle. D. W. STROOCK and S. R. S. VARADHAN, Diffusion processes.

Point Processes, Branching Processes

R. V. AMBARTSUMIAN, On random fields of segments and random mosaic on a plane. H. SOLOMON and P. C. C. WANG, Nonhomogeneous Poisson fields of random lines with applications to traffic flow. D. R. COX and P. A. W. LEWIS, Multivariate point processes. M. R. LEADBETTER, On basic results of point process theory. W. J. BÜHLER, The distribution of generations and other aspects of the family structure of branching processes. P. S. PURI, A method for studying the integral functionals of stochastic processes with applications: III. W. A. O'N. WAUGH, Uses of the sojourn time series for the Markovian birth process. J. GANI, First emptiness problems in queueing, storage, and traffic theory. H. E. DANIELS, Kuhn-Grün type approximations for polymer chain distributions. L. KATZ and M. SOBEL, Coverage of generalized chess boards by randomly placed rooks. R. HOLLEY, Pressure and Helmholtz free energy in a dynamic model of a lattice gas. D. MOLLISON, The rate of spatial propagation of simple epidemics. W. H. OLSON and V. R. R. UPPULURI, Asymptotic distribution of eigenvalues or random matrices.

Information and Control

R. S. BUCY, *A priori* bounds for the Riccati equation. T. FERGUSON, Lose a dollar or double your fortune. H. J. KUSHNER, Necessary conditions for discrete parameter stochastic optimization problems. P. VARAIYA, Differential games. E. C. POSNER and E. R. RODEMICH, Epsilon entropy of probability distributions.