## **Contents**

1 Introduction and General Objectives

		1.1	Introduction, I	
		1.2	A Brief Review of the Material Covered in the Monograph, 4	
PART	1	INVA	ARIANCE PRINCIPLES	
	2		e Basic Inequalities and Limit Theorems for Certain pastic Processes	11
		2.1	Introduction, 11	
		2.2	Some Basic Results in Martingale Theory, 12	
		2.3	Weak Convergence of Probability Measures on $C[0,1]^p$ and $D[0,1]^p$ , 16	
		2.4	Weak Invariance Principles for Some Dependent Random Variables, 27	
		2.5	An Almost Sure Invariance Principle for Martingales, 33	
		2.6	Invariance Principles for Some Empirical Processes, 36	
		2.7	Certain Boundary-Crossing Probabilities for Wiener Processes, 41	
	3		ciance Principles for $U$ -Statistics and von Mises' erentiable Statistical Functions	48
		3.1	Introduction, 48	
		3.2	U-Statistics and von Mises Functionals, 49	
		3.3	Weak Convergence of $\{U_n\}$ and $\{\theta(F_n)\}$ , 56	
				xi

1

	3.4	Embedding of Wiener Processes for $\{U_n\}$ and $\{\theta(F_n)\}$ , 64	
	3.5		
		Population Sampling, 66	
	3.6	Weak Convergence of Generalized U-Statistics	
	2.5	and von Mises Functionals, 71	
	3.7	Strongly Consistent Estimators of the Dispersion of <i>U</i> -Statistics and von Mises Functionals, 80	
	3.8	Exercises, 83	
4	Invar	iance Principles for Linear Rank Statistics	88
	4.1	Introduction, 88	
	4.2	Preliminary Notions, 88	
	4.3	Weak Convergence of $\{L_N\}$ , 92	
	4.4	Skorokhod-Strassen Representation for $\{L_N\}$ , 109	
	4.5	Asymptotic Linearity of $L_N$ in Regression Parameter, 114	
	4.6	Almost Sure Convergence of $\{L_N\}$ , 119	
	4.7	Exercises, 123	
5	Invar	iance Principles for Signed Rank Statistics	126
5	Invar	iance Principles for Signed Rank Statistics Introduction, 126	126
5			126
5	5.1	Introduction, 126	126
5	5.1 5.2	Introduction, 126 Preliminary Notions, 126	126
5	5.1 5.2 5.3	Introduction, 126 Preliminary Notions, 126 Weak Convergence of $\{S_N\}$ , 129	126
5	5.1 5.2 5.3 5.4	Introduction, 126 Preliminary Notions, 126 Weak Convergence of $\{S_N\}$ , 129 Embedding of Wiener Processes, 132 Asymptotic Linearity of $S_N$ in Shift Parameter,	126
5	5.1 5.2 5.3 5.4 5.5	Introduction, 126 Preliminary Notions, 126 Weak Convergence of $\{S_N\}$ , 129 Embedding of Wiener Processes, 132 Asymptotic Linearity of $S_N$ in Shift Parameter, 141 Weak Convergence of Aligned Signed Rank	126
5	5.1 5.2 5.3 5.4 5.5	Introduction, 126 Preliminary Notions, 126 Weak Convergence of $\{S_N\}$ , 129 Embedding of Wiener Processes, 132 Asymptotic Linearity of $S_N$ in Shift Parameter, 141 Weak Convergence of Aligned Signed Rank Statistics, 145	126
6	5.1 5.2 5.3 5.4 5.5 5.6 5.7 5.8 Invari	Introduction, 126 Preliminary Notions, 126 Weak Convergence of $\{S_N\}$ , 129 Embedding of Wiener Processes, 132 Asymptotic Linearity of $S_N$ in Shift Parameter, 141 Weak Convergence of Aligned Signed Rank Statistics, 145 Almost Sure Convergence of $N^{-1}S_N$ , 146	126 150
	5.1 5.2 5.3 5.4 5.5 5.6 5.7 5.8 Invari	Introduction, 126 Preliminary Notions, 126 Weak Convergence of $\{S_N\}$ , 129 Embedding of Wiener Processes, 132 Asymptotic Linearity of $S_N$ in Shift Parameter, 141 Weak Convergence of Aligned Signed Rank Statistics, 145 Almost Sure Convergence of $N^{-1}S_N$ , 146 Exercises, 147	
	5.1 5.2 5.3 5.4 5.5 5.6 5.7 5.8 Invari	Introduction, 126 Preliminary Notions, 126 Weak Convergence of $\{S_N\}$ , 129 Embedding of Wiener Processes, 132 Asymptotic Linearity of $S_N$ in Shift Parameter, 141 Weak Convergence of Aligned Signed Rank Statistics, 145 Almost Sure Convergence of $N^{-1}S_N$ , 146 Exercises, 147 iance Principles for Rank Statistics for Testing inte Independence Introduction, 150	
	5.1 5.2 5.3 5.4 5.5 5.6 5.7 5.8 Invari Bivar 6.1	Introduction, 126 Preliminary Notions, 126 Weak Convergence of $\{S_N\}$ , 129 Embedding of Wiener Processes, 132 Asymptotic Linearity of $S_N$ in Shift Parameter, 141 Weak Convergence of Aligned Signed Rank Statistics, 145 Almost Sure Convergence of $N^{-1}S_N$ , 146 Exercises, 147 iance Principles for Rank Statistics for Testing iate Independence Introduction, 150	

6.5	A.S. Representation of $M_N$ and $Q_N$ in Terms of I.I.D.R.V., 163	
6.6	Almost Sure Convergence of $M_N$ and $Q_N$ , 166	
6.7	Exercises, 169	
	iance Principles for Linear Combinations of tions of Order Statistics	170
7.1	Introduction, 170	
	Preliminary Notions, 170	
7.3	Bahadur Representation of Sample Quantiles and Invariance Principles for Type I LCFOS, 172	
7.4	Weak Convergence of Type II LCFOS, 176	
7.5	Embedding of Wiener Processes for Type II LCFOS, 187	
7.6	A.S. Convergence of LCFOS and some Related Functionals, 191	
7.7	Exercises, 198	
	riance Principles for <i>M</i> -Estimators and Extrema of ain Sample Functions	203
8.1	Introduction, 203	
8.2	M-Estimators of Location and Regression, 204	
8.3	Weak Invariance Principles for M-Estimators, 207	
8.4	A.S. Representation of <i>M</i> -Estimators, 211	
8.5	Asymptotic Equivalence of <i>M</i> -, <i>R</i> -, and <i>L</i> -Estimators, 214	
8.6	217	
8.7	Invariance Principles for $Z_N$ , 221	
8.8		
8.9	Exercises, 227	
Part 2 STATI	ISTICAL INFERENCE	
9 Asyn	nptotic Theory of Nonparametric Sequential Tests	233
9.1	Introduction, 233	
9.2	Some Nonparametric Sequential Tests With Power One (1), 233	

	9.3	Nonparametric Repeated Significance Tests, 243	
	9.4	Sequential Rank Order and Related Tests, 252	
	9.5		
	9.6		
	9.7		
	9.8	Exercises, 276	
10	Asyr Estir	nptotic Theory of Nonparametric Sequential nation	280
	10.1	Introduction, 280	
	10.2	Type A Sequential Confidence Regions, 281	
	10.3	Type B Sequential Confidence Regions, 295	
	10.4		
	10.5	Sequential Point Estimation Based on <i>U</i> -Statistics, 309	
	10.6	Sequential Point Estimation of Location Based on Some R-, L-, and M-Estimators, 315	
	10.7	Some General Comments, 327	
	10.8	Exercises, 329	
11	Non	parametric Time-Sequential Procedures	336
	11.1	Introduction, 336	
	11.2	Preliminary Notions, 337	
	11.3	Nonparametric Testing Under Progressive Censoring, 342	
	11.4	Asymptotic Distributions of $D_{n,r}^+$ and $D_{n,r}^-$ , 343	
	11.5		
	11.6	Some Additional Problems and Related Tests, 356	
	11.7		
	11.8		
	Appe	endix	385
	<b>A.1</b>	Introduction, 385	
	<b>A.2</b>	Proof of Theorem 2.5.1, 385	
	A.3	Proofs of Theorems 2.4.1, 2.4.2, 2.4.7, and Corollary 2.4.4.1, 389	

	CONTENTS	XV
A.4	Some A.S. Linearity Theorems on Nonparametric Statistics, 392	
<b>A.5</b>	Some Selected Tables, 396	
Bibl	iography	398
Author Index		415
Sub	ject Index	419