CONTENTS

Foreword v

Contents vii

Opening Lecture

H. CRAMER, L'Héritage de Bernoulli 1

First Part: Invited Papers

- Session on Asymptotic expansions, organized by J. PFANZAGL and W.R. VAN ZWET

H. STRASSER, Asymptotic expansions for Bayes procedures 9

R. MICHEL, Applications of asymptotic expansions to parametric inference 37

- Session on The Analysis of survival data in medical investigations, organized by P. ARMITAGE

D.P. BYAR, Analysis of survival data in heterogeneous populations 51

P.N. LEE, Methods of analysis of survival data in animal experiments which lead to an understanding of the data as well as avoiding biassed conclusions 69

- Session on Computers and statistics, organized by H. CAUSSINUS

J.A. NELDER, Intelligent programs, the next stage in statistical computing 79

Y. SCHEKTMAN, J. JOCKIN, P. PASQUIER, D. VIELLE, A software project, some new ideas in statistical computing 87

Y. SCHEKTMAN, T. CALINSKI, R. TOMASSONE, Statistical computing, discussion 104

- Session on Data analysis and applications to human, social and nature sciences, organized by G. ROMIER

J.C. GOWER, The analysis of asymmetry and orthogonality 109

Y. ESCOUFIER, Operators related to a data matrix 125

J. DE LEEUW, Applications of convex analysis to multidimensional scaling 133

- Session on Sampling in genetics, organized by G. MALECOT

G. MALECOT, Kinship in the birth and death process of a population subdivided in finite panmictic groups 147

- Session on Statistical problems in control theory, organized by M. METIVIER

J. JACOD, Existence, uniqueness, and absolute continuity for stochastic differential equations 157

- Session on Approach to statistics by children from 11 to 15, organized by P. HENNEQUIN

P. COMITI, P. CLAROU, G. DUMOUSSEAU, G. LE NEZET, J. PINCEMIN, Children (age 11 to 15) approaching statistics 171

- Session on Stochastic approximation, organized by L. SCHMETTERER

J.B. HIRIART-URRUTY, Algorithms of penalization type and of dual type for the solution of stochastic optimization problems with stochastic constraints 183

- Session on Statistical inference and stochastic processes in demography, organized by J. HOEM and N. KEIDING

- T. SCHWEDER, Point process models for the line transect experiments 221

- D. BOSQ, Study of a class of density estimators 243

- A.P. DAWID, Conformity of inference patterns 245

- A.F.M. SMITH, A Bayesian analysis of some time-varying models 257

- J.L. SOLER, Infinite dimensional exponential type statistical spaces (Generalized exponential families) 269

- S. TOLVER JENSEN, An algebraic theory for normal statistical models with unknown covariance 285

- G. TUSNADY, Strong invariance principles 289

Second Part: Selected Contributed Papers

A - Mathematical Statistics and Statistical Inference

R. AHMAD and A.M. ABOUAMMOH, On the structure and applications of infinite divisibility, stability and symmetry in stochastic inference 303

R. AHMAD and M.A. AL-MUTAIR, Asymptotically optimal nonparametric tests for linear models with interaction 319

H.T. AMUNDSEN, Least squares as Markov estimators for regression coefficients 327

A. BASILEVSKY and D. HUM, Spectral analysis of demographic time series: a comparison of two spectral models 331

J.M. BERNARDO, Inferences about the ratio of normal means: A Bayesian approach to the Fieller-Creasy problem 345

R.J. BHANSALI, An application of Priestley's $P(\lambda)$ test to the Southend tide heights data 351

J. BULATOVIC, On the approximation of arbitrary second ordered stochastic processes by continuous stochastic processes 357

T. CALINSKI, On the notion of balance in block designs 365

D.M. CIFARELLI and E. REGAZZINI, On a distribution-free test of independence based on Gini's rank association coefficient 375

J. DAUXOIS and A. POUSSE, Some convergence problems in factor analysis 387

S. DEGERINE, Tests on the dispersion parameter in Von Mises distributions 403

M. DELECROIX, Central limit theorems for density estimators of a L^2-mixing process 409

C. DENIAU, G. OPPENHEIM, M.C. VIANO, Asymptotic normality of M-estimators on weakly dependent data 415

S. DOSSOU-GBETE, P. ETTINGER, A. DE FALGUEROLLES, A note on some stationary, discrete-time, scalar linear processes 421

D. DUGUE, A non parametric test in covariance analysis 427

J. GEFFROY, Sufficient convergence conditions for some tests in the case of not necessarily independent or equidistributed data 429

R.D. GILL, Consistency of maximum likelihood estimators of the factor analysis model, when the observations are not multivariate normally distributed 437

P.J. GREEN, Generalising the Yaglom limit theorems 441

G. GREGOIRE, On a class of branching processes 445

L.P.J. GROENEWEGEN and K.M. VAN HEE, Markov decision processes and quasi-martingales 453

B. GYIRES, On the asymptotic behaviour of the generalized multinomial distributions 461

M. GRAF-JACCOTTET, Comparative classification of block designs 471

P. JACOB, Representation of families of probabilities by an almost surely continuous random function 475

J. JANSSEN, Absorption problems in semi-Markov chains 481

S. JOHANSEN, Homomorphisms and general exponential families 489

S. KOUNIAS, Optimal 2^k designs of odd and even resolution 501

V. KUROTSCHKA, On a general characterization of all and construction of best distributionfree tests 507

A. LE BRETON, Identifiability of a continuous time system with unknown noise covariance 515

G. LENNES, Linear models and generalized inverse matrices in multivariate statistical analysis 525

H.N. LINSSEN, Nonlinear regression with nuisance parameters: an efficient algorithm to estimate the parameters 531

E. LUKACS, Stability theorems for characterizations of the normal and of the degenerate distributions 535

K. MATUSITA, Cluster analysis and affinity of distributions 537

A. O'HAGAN, A general structure for inference about variances and covariances 545

J.Y. OUVRARD, Projection of martingales and linear filtering in Hilbert spaces 551

E. PARDOUX, Characterization of the density of the conditional law in the filtering of a diffusion with boundary 559

F. PESARIN, A goodness of fit test for families of random variables depending on two parameters with censored data 567

T. PHAM-DINH, Estimation of parameters in the A.R.-M.A. model when the characteristic polynomial of the M.A. operator has a unit zero 571

M.F. RAMALHOTO and D.H. GIRMES, Markov-renewal approach to counter theory 581

W.J.J. REY, M-estimators in robust regression, a case study 591

S. RINCO, ß-expectation tolerance regions for the difference between two random variables - structural approach 595

J. SZPIRGLAS, On the equivalence of some measure-valued stochastic differential equations occurring in non linear filtering theory 603

N. THERSTAPPEN, On cumulative semi-martingales 609

J. TIAGO DE OLIVEIRA, Asymptotic distributions of univariate and bivariate m-th extremes 613

A. VEEVERS and J.M. TAYLOR, On optimal block designs 619

H. WALK, An invariance principle in stochastic approximation 623

B - Applied Statistics

J.C. BETHLEHEM, Statal, a statistical library of procedures and programs 629

J.F. BITHELL and R.G. UPTON, A mixed model for survival applied to British children with neuroblastoma 635

P. DAGNELIE, A flow chart of multivariate statistical methods 647

J. DEMONGEOT, A stochastic model for the regulation of cellular metabolism 655

E. ELVERS, Statistical discrimination in seismology 663

J. GANI, A fission model for yeast cells 673

J.A. GREENWOOD, Portable generators for the random variables usual in reliability simulation 677

E. JOLIVET, Statistical properties of the cankered leaf surface of a plant population affected with a mycose 689

Y. KURITA, Choosing parameters for congruential random numbers generators 697

L.S. MORTENSEN and M.E. LARSEN, A data base system for scientific purposes 705

H. RAYNAUD, Strong drainings and sampling problems 709

A. SCHROEDER, Estimating input densities for operating system models 721

C - Data Analysis and Connected Topics

A.I. ALBERT, Tallis' classification model for three groups 731

A. BELLACICCO, Clustering time varying data 739

J.M. BOUROUCHE, G. SAPORTA, M. TENENHAUS, Some methods of qualitative data analysis 749

A. CARLIER, A linear model for prediction in multidimensional contingency tables - the problem of empty cells 757

G. DROUET D'AUBIGNY, Least squares analysis of ordinal data 767

M. GONDRAN, Eigenvalues and eigenvectors in hierarchical classification 775

B. LECLERC, An application of combinatorial theory to hierarchical classification 783

I.C. LERMAN, Formal analysis of a general notion of proximity between variables 787

F. STREIT, Identification rules based on partial information on the parameters 797

AUTHOR INDEX 807