

CONTENTS

FOREWORD	vii
EDITOR'S PREFACE	ix
PART I: MULTIVARIATE DISTRIBUTION THEORY	
<i>R.C. Bose</i> : Early History of Multivariate Statistical Analysis*	3
<i>Aryeh Dvoretzky</i> : Asymptotic Normality of Sums of Dependent Random Vectors	23
<i>D.A.S. Fraser and Kai W. Ng</i> : Inference for the Multivariate Regression Model	35
<i>Yasunori Fujikoshi</i> : Asymptotic Expansions for the Distributions of Some Multivariate Tests	55
<i>A.T. James</i> : Tests for a Prescribed Subspace of Principal Components	73
<i>C.G. Khatri</i> : Quadratic Forms and Extension of Cochran's Theorem to Normal Vector Variables	79
<i>P.R. Krishnaiah and Jack C. Lee</i> : Inference on the Eigenvalues of the Covariance Matrices of Real and Complex Multivariate Normal Populations	95
<i>J.C. Lee, T.C. Chang and P.R. Krishnaiah</i> : Approximations to the Distributions of the Likelihood Ratio Statistics for Testing Certain Structures on the Covariance Matrices of Real Multivariate Normal Populations	105
<i>E. Lukacs</i> : A Characterization of a Bivariate Gamma Distribution ..	119
<i>Claude McHenry and A.M. Kshirsagar</i> : Use of Hotelling's Generalized T_0^2 in Multivariate Tests	129

* Inaugural address.

PART II: ESTIMATION, DECISION PROCEDURES AND DESIGN OF EXPERIMENTS

<i>J. Kiefer</i> : Conditional Confidence and Estimated Confidence in Multidecision Problems (with Applications to Selection and Ranking)	143
<i>P.A.W. Lewis, L.H. Liu, D.W. Robinson and M. Rosenblatt</i> : Empirical Sampling Study of a Goodness of Fit Statistic for Density Function Estimation	159
<i>I. Olkin and M. Sylvan</i> : Correlational Analysis when Some Variances and Covariances are Known	175
<i>C. Radhakrishna Rao</i> : Prediction of Future Observations with Special Reference to Linear Models	193
<i>S. Zacks</i> : Problems and Approaches in Design of Experiments for Estimation and Testing in Non-Linear Models	209

PART III: TIME SERIES AND STOCHASTIC PROCESSES

<i>Richard E. Barlow and Frank Proschan</i> : Asymptotic Theory of Total Time on Test Processes with Applications to Life Testing	227
<i>Takeyuki Hida</i> : Topics on Nonlinear Filtering Theory	239
<i>Masuyuki Hitsuda and Hisao Watanabe</i> : On a Causal and Causally Invertible Representation of Equivalent Gaussian Processes	247
<i>G. Kallianpur</i> : A Stochastic Equation for the Optimal Non-Linear Filter	267
<i>Emanuel Parzen</i> : Multiple Time Series: Determining the Order of Approximating Autoregressive Schemes	283
<i>Balram S. Rajput and N.N. Vakhania</i> : On the Support of Gaussian Probability Measures on Locally Convex Topological Vector Spaces	297
<i>M.M. Rao</i> : Inference in Stochastic Processes-VI: Translates and Densities	311
<i>V.A. Statulevičius</i> : Application of Semi-Invariants to Asymptotic Analysis of Distributions of Random Processes	325

PART IV: INFORMATION AND CONTROL THEORY

<i>A.V. Balakrishnan</i> : Stochastic Control of Systems Governed by Partial Differential Equations	341
<i>Frederick J. Beutler, Benjamin Melamed and Bernard P. Zeigler</i> : Equilibrium Properties of Arbitrarily Interconnected Queueing Networks	351
<i>Carl W. Helstrom</i> : An Introduction to Quantum Estimation Theory	371
<i>T. Kailath and L. Ljung</i> : A Scattering Theory Framework for Fast Least-Squares Algorithms	387
<i>David Middleton</i> : A New Approach to Scattering Problems in Random Media	407
<i>Yu. A. Rozanov</i> : Some System Approaches to Water Resources Problems III: Optimal Control of Dam Storage	431

PART V: CONTINGENCY TABLES, DIRECTIONAL DATA STATISTICS, AND PATTERN RECOGNITION

<i>Herman Chernoff</i> : Some Applications of a Method of Identifying an Element of a Large Multidimensional Population	445
<i>S. Das Gupta</i> : Some Problems in Statistical Pattern Recognition	457
<i>Richard H. Jones</i> : Multivariate Statistical Problems in Meteorology	473
<i>Maurice Kendall</i> : Multivariate Contingency Tables and Some Further Problems in Multivariate Analysis	483
<i>K.V. Mardia</i> : Mahalanobis Distances and Angles	495
<i>Madan L. Puri and J.S. Rao</i> : Problems of Association for Bivariate Circular Data and a New Test of Independence	513
<i>Minoru Siotani and Ruey-Hwa Wang</i> : Asymptotic Expansions for Error Rates and Comparison of the W -Procedure and the Z -Procedure in Discriminant Analysis	523
LIST OF CONTRIBUTED PAPERS	547
AUTHOR INDEX	549