

CONTENTS

Foreword	v
Preface	ix
PART 1: INVARIANCE THEORY OF PRIOR PROBABILITIES	1
1. Bayes' Theorem and Inverse Probability	3
2. Distributions Admitting Sufficient Statistics	15
3. Invariance Theory of Jeffreys	24
4. Some Properties of Jeffreys' Invariants	32
5. Invariants of Distributions Admitting Sufficient Statistics: 1. One Parameter	45
6. Invariants of Distributions Admitting Sufficient Statistics: 2. Several Parameters	57
7. Invariants of Distributions Admitting Sufficient Statistics: 3. The Range Depending on the Parameter	73
8. Invariants of Distributions Admitting Sufficient Statistics: 4. An Alternative System of Invariants	87
References	91
PART 2: THE GENERAL FORMS OF DISTRIBUTIONS ADMITTING SUFFICIENT STATISTICS FOR PARAMETERS IN NONREGULAR CASES	95
1. Introduction	98
2. Definitions, Notation, and Preliminary Results	105
3. The Nonregular Case with a Single Sufficient Statistic for a Single Unknown Parameter	126
4. Derivation of the General Form of Section 3.10, Assuming the General Form of Equation (2-3), $f(x; \theta) = \exp[u(\theta)v(x) + A(x) + B(\theta)]$, When $a \leq x \leq b$, for the Regular Case	164

5.	The Nonregular Case with a Single Parameter Admitting a Minimal Set of Jointly Sufficient Statistics	165
6.	Derivation of the General Forms of Section 5, Assuming the General Form of Equation (2-4) when $a \leq x \leq b$, for the Regular Case	171
7.	The Nonregular Case with Two Parameters	174
8.	The Nonregular Case Involving More than Two Parameters	184
	Acknowledgments	186
	References	186
PART 3: LOCATION AND SCALE PARAMETERS, AND SUFFICIENT STATISTICS		189
1.	Introduction	194
2.	Definitions, Notation, and Preliminary Results	198
3.	Location Parameter	208
4.	Scale Parameter	212
5.	Distributions Depending on Both Location and Scale Parameters	217
6.	Location-Parameter Families of Distributions of the Regular Type Admitting a Single Sufficient Statistic for the Location Parameter	226
7.	Scale-Parameter Families of Distributions of the Regular Type Admitting a Single Sufficient Statistic for the Scale Parameter	234
8.	The Normal Family of Distributions as the Only Location Scale-Parameter Family of Distributions of the Regular Type Admitting a Minimal Pair of Jointly Sufficient Statistics for the Parameters of Location and Scale	240
9.	Location-Parameter Families of Distributions of the Nonregular Type Admitting a Single Sufficient Statistic for the Location Parameter	243
10.	Scale-Parameter Families of Distributions of the Nonregular Type Admitting a Single Sufficient Statistic for the Scale Parameter	246

11. The Rectangular and the Exponential Families of Distributions as the Only Location Scale-Parameter Families of Distributions of the Nonregular Type Admitting a Minimal Pair of Jointly Sufficient Statistics for the Parameters of Location and Scale	254
Acknowledgments	261
References	261
Appendix I	263
Appendix II	264
Author Index	265
Subject Index	267