

Contributions to Statistics

Jaroslav Hájek Memorial Volume

Editor

Dr. Jana Jurečková, CSc.



D. REIDEL PUBLISHING COMPANY
DORDRECHT : HOLLAND / BOSTON : U.S.A.
LONDON : ENGLAND

CONTENTS

Preface	11
ANDĚL, J.: On Interpolation of Multiple Autoregressive Processes	13
BAHADUR, R. R.: A Note on UMV Estimates and Ancillary Statistics	19
BERK, R. H. and SAVAGE, I. R.: Dirichlet Processes Produce Discrete Measures: An Elementary Proof	25
BICKEL, P. J. and LEHMAN, E. L.: Descriptive Statistics for Nonparametric Models IV. Spread	33
DALENIUS, T.: Some Personal Recollections of Jaroslav Hájek	41
DALENIUS, T. and VITALE, R. A.: A New Randomized Response Design for Estimating the Mean of a Distribution	43
DALENIUS, T.: Heuristics for Survey Sampling Design: A Case Study	49
DUPAČ, V.: Asymptotic Normality of the Continuous Robbins-Monro Stochastic Approximation Procedure	59
DUPAČOVÁ, J.: A Note on Rejective Sampling	71
GVANCELADZE, L. G. and CHIBISOV, D. M.: On Tests of Fit Based on Grouped Data	79
HASMINSKII, R. Z.: Lower Bound for the Risks of Nonparametric Estimates of the Mode	91
HUŠKOVÁ, M.: The Rate of Convergence of Simple Linear Rank Statistics under Alternatives	99
JUREČKOVÁ, J.: Nuisance Medians in Rank Testing Scale	109
LE CAM, L.: On a Theorem of J. Hájek	119
MANDL, P.: On Aggregating Controlled Markov Chains	137
OOSTERHOFF, J. and ZWET, W. R. VAN: A Note on Contiguity and Hellinger Distance	157
PFANZAGL, J.: First Order Efficiency Implies Second Order Efficiency	167
PURI, M. L., RAO, J. S. and YOON, YOUNGJOO: A Simple Test for Goodness-of-Fit Based on Spacings with Some Efficiency Comparisons	197
SEN, P. K.: Nonparametric Tests for Interchangeability under Competing Risks	211
SETHURAMAN, J.: Characterization of Distributions by Large Deviation Rates	229
ŠIDÁK, Z. and HOJEK, S.: Monte Carlo Comparisons of Some Rank Tests Optimal for Uniform Distributions	233
ŠTĚPÁN, J.: Simplicial Measures	239
VINCZE, I.: On the Cramér-Fréchet-Rao Inequality in the Non-Regular Case	253

VÍŠEK, J. Ā.: Asymptotic Distribution of Simple Estimate for Rejective, Sampford and Successive Sampling	263
WINKELBAUER, K.: Discrete Communication Channels Decomposable into Finite-Memory Components.....	277
Abstracts	307
Author Index	313
Subject Index	316