

News

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Charles University, Prague, Czech Republic (Eds.)

Asymptotic Statistics

Proceedings of the Fifth Prague Symposium, held from September 4–9, 1993

1994, X, 474 pp., 25 figs., 18 tabs. (Contribution to Statistics)

Softcover DM 140,- ISBN 3-7908-0770-2

The papers collected in this book cover a wide range of topics in asymptotic statistics. In particular up-to-date-information is presented in detection of systematic changes, in series of observation, in robust regression analysis, in numerical empirical processes and in related areas of actuarial sciences and mathematical programming.

The invited papers of the Symposium collected in the book cover statistical detection of changes in series of observations (J. Antoch and M. Hušková), two-stage stochastic programming (Z. Artstein), outliers in time series (A. Atkinson, S. J. Koopman and M. Sheppard), robust estimation (T. Bednarski), Stein predictors (R. Beran), perpetuities and random equations (P. Embrechts and Ch. M. Goldie), empirical processes (P. Gaenssler), regression rank scores (J. Jurečková and P. K. Sen), argmax-distributions (G. Pflug), regression M-estimators (J. Ren and P. K. Sen).

The 31 contributed papers published deal with a wide range of topics in statistics and in applied probability, namely with the regression quantiles (M. Aerts, P. Janssen and N. Vraeverbeke; R. Koenker; C. Gutenbrunner), time series models (J. Anděl; F. C. Drost, Ch. A. J. Klaassen and B. J. M. Werker), Bayesian search models (J. A. Bather), breakdown points (K. A. Behnen), nonparametric estimators (P. Boček and J. Á. Víšek; A. Futschik; Ch. Müller), kernel estimators (A. J. van Es and A. J. Hoogstrate), complete convergence (A. Gut), structural statistical models (L. Györfi, I. Vajda and E. van der Meulen), Gibbs distributions (M. Janžura), change point detection (D. Jarušková and J. Antoch; J. Steinebach), invariance principles (S. Kanagawa and K. Yoshihara), multistage stochastic programming (V. Kaňková; K. Sladký), second order efficiency (Ch. A. J. Klaassen and S. A. Venetian), statistical tests (H. Luschgy; G. Neuhaus), spatial quantiles (V. Koltchinskii), commutation functions (P. Mandl), random walk theory (A. Martikainen), maximum likelihood estimation (X. Milhau and J. Jurečková; I. Vajdá; W. Wefelmeyer), differential entropy (A. Otáhal), discrete probability distributions (D. Plachky), regression diagnostics (A. M. Rubio and J. Á. Víšek).

The emphasis is on theoretical contributions with impact on statistical methods employed in the analysis of experiments and observations by biometricians, econometricians or engineers, and on application in actuarial sciences and in mathematical programming.

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