

# Contiguity and the Statistical Invariance Principle

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P. E. Greenwood  
and  
A. N. Shiryayev

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Stochastics Monographs  
Volume 1

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# Contiguity And The Statistical Invariance Principle

**Pranab Kumar Sen**



## **Contiguity And The Statistical Invariance Principle:**

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*Theory and Applications of Sequential Nonparametrics* Pranab Kumar Sen, 1985-01-01 A study of sequential nonparametric methods emphasizing the unified Martingale approach to the theory with a detailed explanation of major applications including problems arising in clinical trials life testing experimentation survival analysis classical sequential analysis and other areas of applied statistics and biostatistics **Encyclopaedia of Mathematics** Michiel Hazewinkel, 2012-12-06 This is the second supplementary volume to Kluwer's highly acclaimed eleven volume Encyclopaedia of Mathematics This additional volume contains nearly 500 new entries written by experts and covers developments and topics not included in the previous volumes These entries are arranged alphabetically throughout and a detailed index is included This supplementary volume enhances the existing eleven volumes and together these twelve volumes represent the most authoritative comprehensive and up to date Encyclopaedia of Mathematics available **Mathematical Methods of Statistics**, 1999 **Asymptotics, Nonparametrics, and Time Series** Subir Ghosh, 1999-02-18 Contains over 2500 equations and exhaustively covers not only nonparametrics but also parametric semiparametric frequentist Bayesian bootstrap adaptive univariate and multivariate statistical methods as well as practical uses of Markov chain models

Technical Report Series of the Laboratory for Research in Statistics and Probability, 1992 **Journal of Statistical Planning and Inference** North-Holland Publishing Company, 2002 **Journal of the American Statistical Association**, 2005 Sequential Nonparametrics Pranab Kumar Sen, 1981-10-13 A thorough text on sequential nonparametrics utilizing a unified martingale approach in the study of the invariance principles for nonparametric statistics Contains formulations of sequential tests and estimators such as repeated significance and rank order tests Shows how sequential confidence regions

and asymptotically risk efficient point estimation procedures can be treated in a complete nonparametric set up Includes extensive bibliography     **Comptes Rendus Mathématiques de L'Académie Des Sciences** Royal Society of Canada. Academy of Science,1991     **Bulletin - Institute of Mathematical Statistics** Institute of Mathematical Statistics,1990  
       *South African Statistical Journal* ,1983     **Probability and Mathematical Statistics** ,1991     **Malliavin Calculus for Processes with Jumps** Klaus Bichteler,Jean-Bernard Gravereaux,Jean Jacod,1987     Bulletin of the American Mathematical Society ,1989     **Chetvertaia Mezhdunarodnaia Vil'niusskaia konferentsiia po teorii veroiatnostei i matematicheskoi statistike, Vil'nius, 24-29 iuniai 1985: A-Z** [rom ,1987     Soviet Mathematics - Doklady ,1987  
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