

Name Index

- Abramowitz, M., 319, 321
 Anderson, T. W., 198, 256, 399
 Andrews, G. E., 289, 297, 298, 315, 317, 321
 Apostol, T., 93, 130, 483
 Arnold, B. C., 234
 Ash, R. B., 11, 38, 198, 471, 473
 Askey, R., 289, 297, 298, 315, 317, 321

 Balakrishnan, N., 234
 Barndorff-Nielsen, O. E., 169, 270, 298, 469
 Berger, R. L., 38, 169, 234
 Bhattacharya, N., 469
 Bickel, P. J., 169
 Billingsley, P., 30, 38, 45, 47, 67, 68, 93, 130, 171, 193, 194, 198, 351, 364, 371, 399, 471, 473, 478
 Bleistein, N., 298
 Breitung, K. W., 298
 Brillinger, D. R., 131
 Brown, B. M., 399
 Brown, L. D., 169

 Capinski, M., 38
 Casella, G., 38, 169, 234
 Chernoff, H., 399
 Cox, D. R., 198, 270, 298, 469
 Cramér, H., 131, 198, 337

 Daniels, H., 469
 David, H. A., 234
 Davis, P. J., 321
 de Bruijn, N. G., 298
 Doksum, K. A., 169
 Doob, J. L., 175, 198, 399

 Erdélyi, A., 298, 321
 Evans, M., 298, 321

 Feller, W., 45, 93, 130, 469
 Ferguson, T., 364, 399, 434
 Field, C., 469
 Freedman, D., 194, 198

 Freud, G., 321
 Fuller, W. A., 198, 399

 Galambos, J., 434
 Gardner, M. F., 198
 Ghosh, J. K., 469
 Gourieroux, C., 169

 Hall, P., 469
 Hammersley, J. M., 234
 Handelsman, R. A., 298
 Handscomb, D. C., 234
 Hoeffding, H., 399
 Hoffmann-Jorgenson, J., 234

 Ibragimov, I. A., 399

 Jackson, D., 321
 Jensen, J. L., 298, 469
 Johnson, R. A., 256

 Karlin, S., 198
 Karr, A. F., 38, 63, 93
 Kingman, J. F. C., 192, 198
 Kolassa, J. E., 469
 Kopp, E., 38

 Lang, S., 478
 Leadbetter, M. R., 198
 Lehmann, E. L., 364, 434
 Lukacs, E., 93, 130

 Manski, C. F., 169
 McCullagh, P., 131, 169, 469
 McLeish, D. L., 399
 Miller, H. D., 198
 Monfort, A., 169

 Nagaraja, H. N., 234
 Nelder, J., 169
 Norris, J. R., 198

 Ord, J. K., 93, 131, 234, 256

508

Name Index

- Pace, L., 169
 Parzen, E., 67, 198
 Port, S. C., 11, 38, 67, 68, 81, 93, 130, 171, 234, 336,
 364, 399, 434, 473

 Rabinowitz, P., 321
 Rao, C. R., 169, 244, 256, 434
 Rao, R. R., 469
 Reid, N., 469
 Ripley, B. D., 234
 Robert, C. P., 234
 Robbins, H., 399
 Ronchetti, E., 469
 Ross, S. M., 38, 67, 198
 Roy, R., 289, 297, 298, 315, 317, 321
 Rubinstein, R. Y., 234
 Rudin, W., 483

 Salvan, A., 169
 Schervish, M. J., 68, 169
 Secrest, D. H., 321
 Sen, P. K., 364, 434
 Serfling, R. J., 434
 Singer, J. M., 364, 434
 Skovgaard, I. M., 469

 Snell, J. L., 38, 67
 Stegun, I., 319, 321
 Stroud, A. H., 321
 Stuart, A., 93, 131, 234, 256
 Swartz, T., 298, 321
 Szegö, G., 321

 Taylor, H. M., 198
 Teicher, H., 399
 Temme, N. M., 100, 102, 297, 298, 321
 Thisted, R. A., 321
 Toutenburg, H., 169

 van der Vaart, A. W., 364, 376, 417, 434

 Wade, W. R., 483
 Wallace, D. L., 469
 Watson, G. N., 289
 Whittaker, E. T. T., 289
 Wichern, D. W., 256
 Widder, D. V., 130
 Wong, R., 298
 Woodroofe, M., 38, 68, 234

 Yaglom, A. M., 198

Subject Index

- almost everywhere, 486
- analysis of variance, 245, 250
- approximation of sums, 288
- asymptotic approximation, 435
- asymptotic distribution, 322
- asymptotic expansions, 264, 298
 - stochastic, 454
 - for sums, 288
 - uniform, 281
 - using integration-by-parts, 266
- autocorrelation function, 174
- autocovariance function, 174
 - of a moving-average process, 179
- autocovariance generating function, 196
- autoregressive process, 172, 182, 374

- Bayes' theorem, 65
- Beppo Levi's theorem, 475
- Bernoulli trials, 2
- Bernstein polynomials, 492
- Bessel function, 102
- beta-binomial distribution, 167
- beta distribution, 127, 266, 413
- beta function, 258, 295
 - incomplete, 266, 296
- binomial distribution
 - characteristic function of, 71
 - distribution function of, 9
 - frequency function of, 6
 - mean of, 28
 - normal approximation to, 366, 373, 378, 385
 - with a random index, 134, 152
- bivariate normal distribution, 150, 238
 - conditional distributions, 241, 244
 - density of, 240
- boundedness in probability, 354
- Brownian bridge, 198
- Brownian motion. See Wiener process.

- cartesian product, 484
- Cauchy distribution
 - characteristic function of, 85
 - density function of, 29
 - mean of, 29
 - moments of, 95
 - relationship to normal distribution, 85, 206
 - sample mean of, 343
- Cauchy in mean-square, 176
- Cauchy-Schwarz inequality, 33, 37, 500
- central limit theorem
 - and parametric distributions, 378
 - continuity correction in, 396
 - for dependent random variables, 386
 - for independent, identically distributed random variables, 365, 376
 - for martingale differences, 394
 - for m-dependent random variables, 387
 - for random vectors, 365
 - for rank statistics, 423
 - for triangular arrays, 368
 - uniformity with respect to a parameter in, 379
 - for U-statistics, 41
- central moment
 - of random vectors, 96
 - of real-valued random variables, 94, 95
 - of the sample mean, 123
 - in terms of cumulants, 114
- chain rule, 494
- characteristic function
 - basic properties of, 72, 81
 - characterization of probability distributions by, 76, 81
 - and convergence in distribution, 330, 336
 - and convergence in probability, 342
 - and cumulants, 115
 - definition of, 69
 - differentiability of, 78
 - expansion of, 78
 - expansion of the logarithm of, 115
 - and independence, 82
 - inversion of, 74, 83
 - of a lattice distribution, 88
 - of a random vector, 81
 - of a sum, 76, 81, 212
 - of a symmetric distribution, 87

- chi-squared distribution
 - approximation of quantiles of, 446
 - characteristic function of, 77
 - distribution function of, 315
 - Edgeworth series approximation to, 443, 445
 - non-central, 255, 362
 - normal approximation to, 366
 - and quadratic forms, 246
 - relationship to the F-distribution, 208
 - relationship to the gamma distribution, 77
 - relationship to the t-distribution, 207
 - saddlepoint approximation of, 450, 453
- Chebychev's inequality, 95
- completeness
 - of a model, 165
 - of orthogonal polynomials, 307
 - of a metric space, 486
- complex number, 479
 - exponential of, 479
 - logarithm of, 482
 - modulus of, 479
- conditional cumulant, 125
- conditional density, 51
- conditional distribution, 46
- conditional distribution function, 50
- conditional expectation, 53
 - as an approximation, 58
 - as a projection, 66
- conditional frequency function, 51
- conditional independence, 65
- conditional moment, 125
- convergence in distribution
 - and convergence of characteristic functions, 330, 336
 - and convergence of density functions, 359
 - and convergence of expected values, 325, 328, 336, 350
 - and continuous transformations, 330
 - of functions of a random vector, 346
 - of random vectors, 335
 - of real-valued random variables, 322
 - relationship to convergence in probability, 340
 - standardization in, 324
 - uniformity in, 334
- convergence in mean, 362
- convergence in mean square, 175
- convergence in probability
 - to a constant, 341
 - of random matrices, 346, 348
 - of random vectors, 345
 - of real-valued random variables 338
 - relationship to convergence in distribution, 340
 - of a sample mean, 342, 343, 344
- convergence of expected values, 175, 325, 336, 349
- continuity correction, 396
- coordinates, 498
- Cornish-Fisher inversion, 445
- correlation, 97
- countable additivity, 3
- counting process, 187
- covariance, 96, 118
 - function, 173
 - matrix, 99
- covariates, 150
- Cramér-Wold device, 337
- cumulants
 - conditional, 125
 - joint, 118
 - and independence, 118
 - of a quadratic form, 245
 - of a random vector, 118
 - of real-valued random variables, 111
 - relationship to moments, 114
 - of the sample mean, 120
 - standardized, 117
- cumulant function, 140
- cumulant-generating function
 - conditional, 125
 - in exponential family models, 140
 - of a quadratic form, 245
 - of a random vector, 118
 - of a real-valued random vector, 118
 - use in saddlepoint approximations, 447
- delta method, 400, 461
- DeMorgan's laws, 483
- density function
 - change-of-variable formula for, 200, 202, 209
 - conditional, 51
 - definition of, 20
 - and expectation, 28
 - and independence, 43
 - and integration with respect to a distribution function, 27
 - intuitive meaning of, 23
 - marginal, 40
 - non-uniqueness of, 20
 - of a random vector, 26
 - relationship to the distribution function, 20
 - of a sum, 213
- dependent data, 170
- determinant, 502
- direct approximation, 448
- Dirichlet distribution, 216
- discrete distribution, 12, 24, 26
- distribution
 - absolutely continuous, 20
 - conditional, 46
 - discrete, 12, 24, 26
 - marginal. See marginal distribution.
 - mixed, 25
- distribution function
 - absolutely continuous, 20
 - characterization of a probability distribution by, 11
 - discontinuity points of, 12

- expansion of, 436
- of a random vector, 12
- of a real-valued random variable, 8
- step function, 24
- dominated convergence theorem, 31, 475
- Edgeworth series approximation, 435
 - third- and higher-order, 444
- eigenvalue, 501
- eigenvector, 501
- empirical distribution function, 408
- empirical odds ratio, 201
- equivariant statistic, 153, 160, 211
- estimator
 - equivariant, 160
 - least-squares, 372
 - unbiased, 416
- Euclidean space, 485
- Euler's constant, 297
- Euler-MacLauren summation formula, 289, 298
- event, 1
- exchangeability, 59, 155, 171, 225, 238, 417
- expectation
 - characterization of a distribution by, 31
 - conditional, 53
 - of a function of a random variable, 29
 - existence of, 28
 - and independence, 42
 - inequalities for, 33
 - properties of, 31
- expected residual life, 66
- experiment, 1
- explanatory variable, 150
- exponential distribution
 - cumulant-generating function of, 141
 - cumulants of, 122
 - density function of, 30
 - distribution function of, 17
 - distribution of order statistics from, 223, 407, 414
 - distribution of sum, 212
 - as an exponential family distribution, 138
 - Laplace transform of, 103
 - maximal invariant statistic for, 163
 - median of, 17
 - moment-generating function of, 103
 - moments of, 94
 - orthogonal polynomials with respect to, 312, 316
 - quantile function of, 17
 - relationship to Poisson process, 192
 - relationship to Weibull distribution, 202
 - standard, 17
 - as a transformation model, 155
- exponential family
 - canonical form, 139
 - cumulant function of, 140
 - definition of, 137
 - distribution of sum, 214
 - distribution theory for, 142
 - identifiability of, 139
 - natural parameter of, 138
 - natural parameter space of, 139, 140
 - regression model, 151
 - regular, 140
- exponential integral, 270
- Fatou's lemma, 31, 474
- F -distribution, 208
- finite population, 2
- for almost all, 55, 486
- Fourier transform, 73
- frequency function
 - change-of-variable formula for, 200
 - conditional, 51
 - definition of, 24
 - and expectation, 28
 - and independence, 43
 - and integration, 27
 - marginal, 40
 - of a random vector, 26
- Fubini's theorem, 475
- function
 - absolutely continuous, 476
 - analytic, 493
 - of bounded variation, 491
 - completely monotone, 128
 - continuous, 489
 - convex, 491
 - differentiable, 494
 - integrable, 473
 - inverse of, 491
 - left continuous, 490
 - restriction of, 491
 - right continuous, 490
 - simple, 472
 - uniformly continuous, 489
- fundamental theorem of calculus, 20, 477
- gambling system, 63
- gamma distribution
 - characteristic function of, 72
 - density function of, 72
 - distribution function of, 260
 - distribution of sum, 102
 - Laplace transform of, 99
 - moments of, 80
- gamma function
 - approximation of, 270, 278
 - definition of, 257
 - incomplete, 260, 262
 - logarithmic derivative of, 259
 - log of, 258
 - relationship to beta function, 258
 - relationship to factorial, 257
- Gaussian quadrature, 317

512

geometric distribution
 distribution function of, 219
 frequency function of, 148
 mean and variance of, 148
 Gini's mean difference, 433
 Gram-Charlier expansion, 315
 group
 definition of, 153
 location, 154
 location-scale, 154
 scale, 154
 Hájek projection, 417
 hazard function, 36, 232
 Hermite polynomials, 312, 444
 Hölder inequality, 33, 389
 identifiability, 134, 139
 imaginary unit, 479
 importance sampling, 234
 independent
 events, 42
 and identically distributed random variables, 45
 random variables, 42, 44
 indirect approximation, 448
 inf, 484
 infinite series, 488
 integral transform, 69
 integration with respect to a distribution function
 calculation of the integral, 476
 change-of-variable formula for, 474
 convergence properties of, 474
 definition of, 26, 472
 interchanging integration and differentiation in, 478
 multiple integrals, 475
 interarrival times, 187, 191
 interior point, 484
 interquartile range, 411
 invariance, 157, 210
 invariant statistic, 153, 157, 210
 maximal, 159
 with respect to a set of permutations, 61
 inverse gamma distribution, 100, 102
 inversion method, 229
 Jacobian, 202
 Jacobian matrix, 202
 Jensen's inequality, 33
 kernel, 415, 416
 \mathcal{L}_2 , 37, 66
 Laguerre polynomials, 316
 Laplace distribution, 91, 112

Subject Index

Laplace's method, 276
 for the ratio of two integrals, 279
 Laplace transform
 characterization of probability distributions by, 100
 definition of, 99
 relationship to moments, 101
 of a sum, 102
 lattice distribution, 88, 439
 Legendre polynomials, 302
 Leibnitz's rule, 495
 L'Hospital's rule, 494
 likelihood ratio, 136
 lim inf, 487
 limit in mean square, 175
 limit point, 484
 lim sup, 487
 Lindeberg condition, 371
 linear independence, 498
 Lipschitz condition, 21, 477
 logarithmic series distribution, 293, 295
 log normal distribution, 104, 106, 116
 Lyapounov's condition, 371
 marginal distribution, 39
 density function of, 40
 distribution function of, 40
 frequency function of, 40
 Markov chain
 definition of, 183
 initial distribution of, 183, 186
 m -step transition probabilities of, 185
 transition probabilities of, 183
 Markov process, 182
 Markov's inequality, 33
 martingale, 62, 136, 194, 394
 martingale differences, 63, 395
 m -dependence, 386
 mean, 94
 sample. See sample mean.
 mean-value theorem, 494
 for integrals, 497
 measurability, 2, 5, 473
 measure theory, 3, 471
 median, 17, 407, 467
 metric, 484
 metric space, 484
 model, 132
 additive error, 150
 complete, 165
 for dependence, 149
 exponential dispersion, 166
 exponential family, 137
 function, 133
 generalized linear, 151
 with group structure, 152
 for heterogeneity, 149
 hierarchical, 147, 229

- linear, 151
- location-scale, 156
- nonparametric, 133
- parametric, 133
- parameterization of, 132
- random effects, 149
- regression, 150, 252, 372
- for software reliability, 188, 216
- transformation, 155
- moment-generating function
 - characterization of probability distributions by, 106
 - expansion of, 104
 - and independence, 110
 - under linear transformations of the random variables, 108, 110
 - radius of convergence of, 103, 110
 - of a random vector, 109
 - of a real-valued random variable, 103
 - of a sum, 108, 110
- moments
 - approximation of, 460
 - central, 95
 - conditional, 124
 - joint, 96
 - product, 96
 - of a random vector, 96
 - of a real-valued random variable, 30, 94
 - of the sample mean, 120
 - relationship to cumulants, 113
- Monte Carlo methods, 228
- moving average process
 - autocovariance function of, 179
 - definition of, 174
 - existence of, 178
 - finite, 175, 180, 390
 - stationarity of, 179
- moving differences, 173, 174, 181
- multinomial distribution
 - approximation of, 377
 - characteristic function of, 82
 - cumulant-generating function of, 120
 - cumulants of, 120
 - distribution of sum, 214
 - frequency function of, 41
 - marginal distributions of, 41
 - moment-generating function of, 120
- multivariate normal distribution
 - basic properties of, 235
 - conditional distributions, 240
 - definition of, 235
 - density function of, 239
 - and quadratic forms, 244
 - as a transformation model, 239
- negative binomial distribution, 148
- neighborhood, 484
- norm, 37, 498
- normal distribution
 - characteristic function of, 73
 - cumulants of, 112
 - density function of, 85
 - distribution of the sample mean, 109, 250
 - distribution of the sample variance, 250
 - as an exponential family model, 137
 - multivariate. See multivariate normal distribution.
 - as a transformation model, 157
- O, o notation, 487
- O_p, o_p notation, 354
- orbit, 157
- order statistics
 - asymptotic distribution of, 404, 406, 408, 410, 412
 - definition of, 216
 - density function of entire set of, 221
 - distribution of single, 217, 218
 - distribution of pairs of, 220, 223
- orthogonal polynomials
 - and approximation of functions, 308
 - completeness of, 307
 - construction of, 301, 302
 - definition of, 299
 - and integration, 305
 - linear independence of, 299
 - Rodrigue's formula formula, 303
 - standardization of, 302
 - zeros of, 304
- parameter, 132
- Pareto distribution, 28
- permutation invariance, 61
- pointwise convergence, 492
- power series expansion, 493
- principal argument, 482
- point process, 187
- Poisson distribution
 - cumulants of, 112
 - distribution of sum, 109
 - as an exponential family distribution, 138, 141
 - frequency function of, 37, 103
 - moment-generating function of, 103
 - moments of, 105
 - normal approximation to, 333
 - variance-stabilizing transformation for, 402
- Poisson process
 - definition of, 189
 - distribution of interarrival times of, 191
 - nonhomogeneous, 197
- Polya's urn scheme, 62
- power series, 493
 - differentiation of, 495
 - radius of convergence of, 49
- principal components, 238
- principal logarithm, 482

- probability function, 1
 - continuity of, 2
- probability space, 2
- projection, 66, 68, 250, 251, 500
- projection method, 417

- quadratic form(s)
 - definition of, 244, 501
 - Cochran's theorem for, 249
 - condition for having a chi-squared distribution, 246
 - condition for independence of linear function and, 247
 - condition for independence of two, 247
 - cumulants of, 245
- quantile
 - definition of, 15
 - expansion of, 445
 - sample, 408
- quantile function
 - characterization of probability distribution by, 19
 - definition of, 16
 - and generation of random variables, 229
 - properties of, 18

- Radon-Nikodym theorem, 47, 54
- random variable
 - absolutely continuous, 20
 - degenerate, 7
 - discrete, 12
 - range of, 5
 - real-valued, 5
- random vector, 5
 - degenerate, 7
- random walk, 183, 186
- ranks, 224
- rank correlation statistic, 423, 430
- rank statistic, 226, 422, 430
- regression model, 150, 252, 372
- renewal process, 187
- response variable, 150
- Riemann integral, 496
- Riemann-Lebesgue lemma, 496

- saddlepoint approximation, 447
 - integration of, 451
 - renormalization of, 451
- sample extremes, 412
- sample mean
 - approximation to the distribution of. See central limit theorem.
 - central moments of, 123
 - cumulants of, 120
 - moments of, 121
- sample median, 407
- sample quartiles, 411
- sample range, 217

- sample space, 1
- sample variance 244, 403, 416, 422
- sequence
 - bounded, 487
 - Cauchy, 486
 - convergent, 486
 - divergent, 486
 - lim inf of, 487
 - lim sup of, 487
 - O , o notation for, 487
- set(s), 483
 - bounded, 486
 - closed, 484
 - closure of, 484
 - compact, 485
 - countable, 485
 - disjoint, 483
 - finite, 485
 - of measure 0, 485
 - open, 484
 - ordered, 484
 - similar, 485
 - uncountable, 485
- set algebra, 483
- skewness, 113
- Slutsky's theorem, 347
- standard deviation, 95
- standard normal distribution
 - characteristic function of, 70
 - cumulants of, 111
 - cumulant-generating function of, 111
 - density function of, 70
 - distribution function of, 262
 - distribution of the sample mean, 109
 - moment-generating function of, 111
 - orthogonal polynomials with respect to, 312
 - relationship to Cauchy distribution, 85, 206
 - relationship to t -distribution, 207
- Stirling's approximation, 278, 293
- stochastic asymptotic expansion, 454, 460
- stochastic process
 - continuous time, 170
 - covariance stationary, 174
 - discrete time, 170
 - finite-dimensional distributions of, 170
 - Markov, 182
 - second-order properties of, 173
 - state space of, 170
 - stationary, 171
- submartingale, 67
- summation-by-parts, 294
- sup, 484
- support, 6
 - minimal, 7
- support point, 35
- symmetric difference, 35

- symmetric distribution, 87, 443
- symmetrization, 87
- Taylor's theorem, 496
- Temme's method, 298
- transformation
 - affine, 499
 - idempotent, 499
 - linear, 498
 - orthogonal, 501
- transformation model, 155
- triangular array, 367
- triangular distribution, 215
- trinomial distribution, 52
- t -distribution
 - density function of, 208
 - derivation of, 207
 - expansion for tail probability of, 272
- uniform asymptotic approximation, 281
- uniform convergence, 492
- uniform distribution on the unit interval
 - characteristic function of, 70
 - density function of, 21
 - distribution function of, 8
 - distribution of order statistics from, 220, 404, 408
- uniform distribution on the unit cube
 - density function of, 26
 - distribution function of, 13
- uniform integrability, 350
- U -statistic
 - asymptotic distribution of, 419
 - definition of, 416
 - kernel of, 416
 - projection of, 417
- variance, 94, 95
- variance-stabilizing transformation, 401
- vector space, 497
- von Mises distribution, 297
- Watson's lemma, 268
- weak law of large numbers
 - for dependent random variables, 344
 - for independent random variables, 342, 343
- Weibull distribution, 202
- Weierstrass approximation theorem, 492
- Wiener process
 - definition of, 192
 - irregularity of, 193
 - as a martingale, 194
- zeta function, 297