

Author index

- Aitchison, J., 131, 175, 199
 Akahira, M., 132, 199
 Amari, S., 131, 199
 Andersen, P.K., 159, 199
 Anderson, T.W., 29, 132, 199
 Anscombe, F.J., 94, 199
 Azzalini, A., 14, 160, 199
- Baddeley, A., 192, 199
 Barnard, G.A., 28, 29, 63, 195, 199
 Barndorff-Nielsen, O.E., 28, 94, 131, 132, 199
 Barnett, V., 14, 200
 Barnett, V.D., 14, 200
 Bartlett, M.S., 131, 132, 159, 200
 Berger, J., 94, 200
 Berger, R.L., 14, 200
 Bernardo, J.M., 62, 94, 196, 200
 Besag, J.E., 16, 160, 200
 Birnbaum, A., 62, 200
 Blackwell, D., 176
 Boole, G., 194
 Borgan, Ø., 199
 Box, G.E.P., 14, 62, 200
 Brazzale, A.R., 132, 200
 Breslow, N.E., 160, 200
 Brockwell, P.J., 16, 200
 Butler, R.W., 132, 175, 200
- Carnap, R., 195
 Casella, G.C., 14, 29, 132, 200, 203
 Christensen, R., 93, 200
 Cochran, W.G., 176, 192, 200
 Copas, J., 94, 201
 Cox, D.R., 14, 16, 43, 63, 94, 131, 132, 159, 160, 192, 199, 201, 204
 Creasy, M.A., 44, 201
- Daniels, H.E., 132, 201
 Darrois, G., 28
 Davies, R.B., 159, 201
 Davis, R.A., 16, 200
 Davison, A.C., 14, 132, 200, 201
 Dawid, A.P., 131, 201
 Day, N.E., 160, 200
 Dempster, A.P., 132, 201
 de Finetti, B., 196
 de Groot, M., 196
 Dunsmore, I.R., 175, 199
- Edwards, A.W.F., 28, 195, 202
 Efron, B., 132, 202
 Eguchi, S., 94, 201
- Farewell, V., 160, 202
 Fisher, R.A., 27, 28, 40, 43, 44, 53, 55, 62, 63, 66, 93, 95, 132, 176, 190, 192, 194, 195, 202
 Fraser, D.A.S., 63, 202
 Fridette, M., 175, 203
- Garthwaite, P.H., 93, 202
 Gauss, C.F., 15, 194
 Geisser, S., 175, 202
 Gill, R.D., 199
 Godambe, V.P., 176, 202
 Good, I.J., 196
 Green, P.J., 160, 202
 Greenland, S., 94, 202
- Hacking, I., 28, 202
 Hald, A., 194, 202

- Hall, P., 159, 203
 Halmos, P.R., 28, 203
 Heyde, C.C., 194, 203
 Hinkley, D.V., 14, 43, 131, 132, 201, 202
 Hochberg, J., 94, 203
- Jaynes, E.T., 94, 203
 Jeffreys, H., 44, 131, 196, 203
 Jenkins, G.M., 199
 Jensen, E.B.V., 192, 199
 Jiang, W., 177, 203
 Johnson, V.E., 131, 203
- Kadane, J.B., 202
 Kalbfleisch, J.D., 93, 159, 203
 Kass, R.E., 94, 131, 203
 Keiding, N., 199
 Kempthorne, O., 192, 203
 Keynes, J.M., 195
 Kolmogorov, A.N., 65
 Koopmans, B.O., 28
- Laird, N.M., 201
 Lange, K., 132, 203
 Laplace, P.S. de, 194
 Lawless, J.F., 175, 203
 Lee, Y., 175, 203
 Lehmann, E.L., 29, 44, 63, 203
 Liang, K.Y., 176, 203
 Lindley, D.V., 62, 93, 94, 131, 196, 203
 Lindsay, B., 160, 204
 Liu, J.S., 132, 204
- Manly, B., 192, 204
 Marchetti, G., 132
 Mayo, D.G., 44, 204
 McCullagh, P., 131, 160, 204
 Mead, R., 132, 204
 Medley, G.F., 132, 201
 Meng, X-L., 132, 204
 Mitchell, A.F.S., 94, 204
 Mondal, D., 16, 200
 Murray, M.K., 131, 204
 Mykland, P.A., 160, 204
- Nelder, J.A., 132, 175, 203, 204
 Neyman, J., 25, 29, 43, 175, 194, 195, 204
- O'Hagan, A., 202
 Owen, A.B., 160, 204
- Pawitan, Y., 14, 93, 204
 Pearson, E.S., 25, 29, 63, 176, 194, 195, 204
 Pearson, K., 63, 204
 Pitman, E.J.G., 28, 176
 Prentice, R.L., 160, 204
 Pyke, R., 160, 204
- Raftery, A.E., 131, 203
 Rao, C.R., 14, 176, 204
 Ramsey, F.P., 196
 Reid, N., 132, 160, 192, 199–201, 204
 Rice, J.A., 14, 131, 204
 Richardson, S., 160, 205
 Ripley, B.D., 132, 204
 Ritz, C., 159, 204
 Robert, C.P., 132, 204
 Robinson, G.K., 93, 204
 Romano, J.P., 29, 63, 203
 Ross, G.J.S., 16, 204
 Rotnitzky, A., 159, 204
 Royall, R.M., 28, 195, 205
 Rubin, D.B., 193, 201, 205
- Savage, L.J., 28, 196, 203
 Seaman, S.R., 160, 205
 Seneta, E., 194, 203
 Severini, T.L., 14, 205
 Silverman, B.W., 160, 202
 Silvey, S.D., 14, 131, 159, 199, 205
 Skovgaard, I.M., 159
 Smith, A.F.M., 62, 200
 Smith, R.L., 14, 159, 205, 206
 Snell, E.J., 63, 201
 Solomon, P.J., 16, 201
 Song, P.X.-K., 160, 205
 Sprott, D.A., 159, 203
 Stein, C., 94, 205
 Stigler, S., 194, 205
 Stone, M., 43, 205
 Storey, J.D., 94, 205
 Sundberg, R., 93, 94, 132, 192, 205
- Takeuchi, K., 132, 199
 Tamhane, A., 94, 203

- Thompson, M.E., 192, 205
Thompson, S.K., 192, 205
Tiao, G.C., 14, 62, 200
Todhunter, 194
Turnbull, B., 177, 203
- Utts, J., 93, 200
- Vaagerö, M., 94, 205
van der Vaart, A., 131, 205
van Dyk, D., 132, 204
Varin, C., 160, 205
Vidoni, P., 160, 205
- Wald, A., 94, 163, 176, 195, 205
- Walley, P., 93, 205
Wang, J.Z., 159, 203
Wasserman, L., 94, 203
Wedderburn, R.W.M., 160, 206
Welch, B.L., 63, 206
Wermuth, N., 131, 132, 201
White, H., 159, 206
Whitehead, J., 94, 206
Williams, D., 14, 206
Winsten, C.B., 199
- Yates, F., 40, 192, 206
Young, G.A., 14, 206
- Zeger, S.L., 176, 203

Subject index

- acceptance and rejection of null hypotheses, *see* Neyman–Pearson theory
- adaptive quadrature, 127
- adequacy of model, *see* model criticism
- admissible decision rule, 163
- analysis of variance, 186
- ancillary statistic, 47, 48, 57
 extended, 49
 sample size as, 89
- anecdotal evidence, 82
- asymptotic relative efficiency of tests, 176
- asymptotic theory, 100
 Bayesian version of, 106, 107
 comparison of alternative procedures in, 117
 equivalence of statistics in, 103, 105
 fictional aspect of, 100
 higher-order, 128, 132
 multidimensional parameter in, 107, 114
 nuisance parameters in, 109
 optimality of, 105
 regularity conditions for, 130
 standard, 100, 151
 sufficiency in, 105
- autoregression, 12
- axiomatic approach, 62, 65
- Bartlett correction, 130
- Bayes factor, 131
- Bayes rule, 162
- Bayesian inference, 191
 advantage and disadvantage of, 64, 96
 asymptotic theory of, 106
 case-control study, for, 160
 classification problem in, 91
- disagreement with frequentist solution of, 90
- empirical Bayes, 64, 75, 79, 81
- formal simplicity of, 46
- full, 81
- general discussion of, 9, 10, 45, 47, 59, 62
- implementation of, 79, 83, 96
- irregular problems for, 159
- model averaging, 84, 117
- model comparison by, 115
- modified likelihood, role in, 160
- multiple testing in, 87
- numerical issues in, 127
- prediction, treatment of, 161
- randomization in, 191, 193
- semi- or partially, 111
- sequential stopping for, 89
- test, 42–44
- unusual parameter space for, 143
- best asymptotically normal (BAN) test, 177
- beta distribution, 74
- betting behaviour, used to elicit probability, 72
- bias, assessment of, 82
- BIC, 116
- binary data, regression for §5, 171 *see also* binomial distribution, two-by-two contingency table
- binary fission, 20, 119
- binomial distribution, 5, 21, 23, 38, 51, 53, 54, 74, 85
- birth process, *see* Binary fission
- Bonferroni, 87
- bootstrap, 128, 160
- Brownian motion, limitations of as a model, 174

- canonical parameter, *see* exponential family
- canonical statistic, *see* exponential family
- case-control study, 154–157, 160
- Cauchy–Schwarz inequality, 164, 176
- censoring, *see* survival data
- Central Limit Theorem, 27, 130, 151, 180, 187
- chi-squared, 29, 60, 108
- choice-based sampling, *see* case-control study
- classification problem, various treatments of, 91, 93
- coherency, 72
- domination by relation to real world, 79
- temporal, 78, 79
- combination of evidence, 81
- completely randomized design, 185
- completeness, 63, 167
- complex models, approach to
- analysis of, 173
- component of variance, 11, 16, 61, 80
- caution over use of, 62
- conditional inference
- model formulation by, 53, 54
- role in interpretation of, 71, 86
- technical, 54
- unacceptable, 56
- see also* ancillary statistic, sufficient statistic
- confidence distribution, 66
- confidence ellipsoid, 27
- confidence interval, 26
- desirability of degenerate cases, 41, 143
- interpretation of, 8
- likelihood-based, 27
- significance test related to, 40, 41, 115
- unconditional and conditional
- contrasted, 48
- confidence set, 104, 133
- conjugate direction, 92, 95
- conjugate prior, 74, 75
- contingency table, 121
- see also* two-by-two contingency table
- continuous distributions, dangers of, 137
- convergence in probability, 131
- covariance matrix, 4, 27, 121
- covariance selection model, 123
- criticism, *see* model criticism
- Cramér–Rao inequality, 164, 165
- cumulant, 28, 141
- cumulant generating function, 21
- curved exponential family, *see* exponential family
- data mining, 14
- data quality, crucial importance of, 1, 86
- data-dependent modification of
- analysis, 86
- data-dependent prior
- dangers of, 78
- inevitability of, 78
- decision analysis, 7, 72, 162
- approaches to, 162, 176
- classification problem for, 91
- role of utility in, 162
- degree of belief, *see* impersonal degree of belief, personalistic probability, Bayesian inference
- density
- deplorable definition of, 2
- irrelevance of nonuniqueness, 15
- design of experiments, 184–192
- design-based analysis, 186, 192
- factorial arrangement, 146
- model-based analysis, 185
- design-based inference, 178
- directly realizable factor of likelihood, 149
- discrepancy between asymptotic equivalents, 105
- discreteness in testing, 25
- discriminant function, 92, 95
- dispassionate assessment, frail attempt at, 1–196
- dispersion index, for Poisson distribution, 33
- distribution-free test, 37
- Edgeworth expansion, 132
- efficacy of test, 166
- efficiency of alternative estimates, 166
- elicitation, *see* Bayesian inference
- EM algorithm, 127, 132
- empirical likelihood, 160
- empirical logistic transform, 171
- empirically weighted least squares, 170
- entropy, 76
- envelope method, 126

- escape from likelihood pathology, 134
 estimating equation, *see* unbiased estimating equation
 estimating vector, 157
 estimation of variance, critique of
 standard account of, 168
 Euler's constant, 113
 exchange paradox, 67, 93
 expectation, properties of, 14, 15
 expert opinion, value and dangers of, 82, 93
 explanatory variable, conditioning on, 1, 2
 exponential distribution, 5, 19, 22
 displaced, 137
 exponential family, 20, 23, 28, 96
 Bayesian inference in, 85
 canonical parameter constrained, 122
 canonical parameter in, 21
 canonical statistic in, 21
 choice of priors in, 23
 curved, 22, 23, 121
 frequentist inference for, 50, 51
 incomplete data from, 132
 information for, 98
 mean parameter, 21
 mixed parameterization of, 112
 exponential regression, 75
- factorial experiment, 145
 failure data, *see* survival data
 false discovery rate, 94
 fiducial distribution, 66, 93, 94
 inconsistency of, 67
 Fieller's problem, 44
 finite Fourier transform, 138
 finite population correction, 180
 finite population, sampling of, 179, 184
 Fisher and Yates scores, 40
 Fisher's exact test, *see* hypergeometric distribution, two-by-two contingency table
 Fisher's hyperbola, 22
 Fisher information, *see* information
 Fisher's identity, for modified likelihood, 147
 Fisherian reduction, 24, 47, 68, 69, 89
 asymptotic theory in, 105
 frequentist inference
 conditioning in, 48
 definition of, 8
 exponential family, for, 55
 formulation of, 24, 25, 50, 59, 68
 need for approximation in, 96
 relevance of, 85
 role as calibrator, 69
 rule of inductive behaviour, 70
 fundamental lemma, *see* Neyman–Pearson theory
- gamma distribution, 56
 generalized hypergeometric distribution, 54
 generalized method of moments, 173, 177
 Gothenburg, rain in, 70, 93
 gradient operator, 21, 28
 grid search, 125
 group of transformations, 6, 58
- hazard function, 151
 hidden periodicity, 138
 higher-order asymptotics, *see* asymptotic theory
 history, 194–196, *see also* Notes 1–9
 hypergeometric distribution, 180, 190
 generalized, 53
 hyperprior, 81
- ignorance, 73
 disallowed in personalistic theory, 72
 impersonal degree of belief, 73, 77
 importance sampling, 128
 improper prior, 67
 inefficient estimates, study of, 110
 information
 expected, 97, 119
 in an experiment, 94
 observed, 102
 observed preferred to expected, 132
 information matrix
 expected, 107, 165
 partitioning of, 109, 110
 singular, 139
 transformation of, 108
 informative nonresponse, 140, 159
 innovation, 13
 interval estimate, *see* confidence interval, posterior distribution
 intrinsic accuracy, 98

- invariance, 6, 117
 inverse gamma distribution as prior,
 60, 62
 inverse Gaussian distribution, 90
 inverse probability, *see* Bayesian
 inference
 irregular likelihoods, 159
- Jeffreys prior, 99
 Jensen's inequality, 100
- Kullback–Leibler divergence, 141
- Lagrange multiplier, 122, 131
 Laplace expansion, 115, 127, 129, 168
 Laplace transform, *see* moment
 generating function
 Least squares, 10, 15, 44, 55, 95, 110, 157
 Likelihood, 17, 24, 27
 conditional, 149, 160
 conditions for anomalous form, 134
 exceptional interpretation of, 58
 higher derivatives of, 120
 irregular, 135
 law of, 28
 local maxima of, 101
 marginal, 149, 160
 multimodal, 133, 135
 multiple maxima, 101
 partial, 150, 159
 profile, 111, 112
 sequential stopping for, 88
 unbounded, 134
 see also modified likelihood
- likelihood principle, 47, 62
 likelihood ratio, 91
 signed, 104
 sufficient statistic as, 91
- likelihood ratio test
 nonnested problems for, 115
 see also fundamental lemma, profile
 log likelihood
- linear covariance structure, 122, 132
 linear logistic model, 171
 linear model, 4, 19, 20, 55, 145, 148
 linear regression, 4
 linear sufficiency, 157
- location parameter, 5, 48, 57, 73, 98, 129
 log normal distribution, 74
 logistic regression, 140
- Mantel–Haenszel procedure, 54, 63
 Markov dependence graph, 123
 Markov Property, 12, 119, 152
 Markov chain Monte Carlo (MCMC),
 128, 132
 martingale, 159
 matched pairs, 145, 146, 185
 nonnormal, 146
- maximum likelihood estimate
 asymptotic normality of, 102, 108
 definition of, 100
 exponential family, 22
 Laplace density for, 137
 properties of, 102
- mean parameter, *see* exponential family
 metric, 29
- missing completely at random, 140
 missing information, 127
 mixture of distributions, 144
- model
 base of inference, 178
 choice of, 114, 117
 covering, 121
 failure of, 141, 142
 nature of, 185
 primary and secondary features of, 2
 saturated, 120
 separate families of, 114
 uncertainty, 84
- model criticism, 3, 7, 37, 58, 90
 Poisson model for, 33
 sufficient statistic used for, 19, 33
- modified likelihood, 144, 158, 159
 directly realizable, 149
 factorization based on, 149
 marginal, 75
 need for, 144
 partial, 159
 pseudo, 152
 requirements for, 147, 148
- moment generating function, 15, 21
 multinomial distribution, 33, 53, 63
 multiple testing, 86, 88, 94
 multivariate analysis, normal theory, 6,
 29, 92
- Nelder–Mead algorithm, 126, 132
 Newton–Raphson iteration, 126

- Neyman factorization theorem, *see*
 sufficient statistic
- Neyman–Pearson theory, 25, 29, 33, 36,
 43, 63, 68, 163, 176
 asymptotic theory in, 106
 classification problem for, 92
 fundamental lemma in, 92
 optimality in, 68
 suboptimality of, 69
- non central chi-squared, paradox with, 74
- non-likelihood-based methods, 175
see also nonparametric test
- non-Markov model, 144
- nonlinear regression, 4, 10, 16, 22, 139
- nonparametric model, 2
- nonparametric test, 37
- normal means, 3, 11, 32, 46, 56, 59, 165
 Bayesian analysis for, 9, 60, 73, 80
 consistency of data and prior for, 85
 information for, 98
 integer parameter space for, 143
 ratio of, 40
- notorious example, 63, 68
 related to regression analysis, 69
- nuisance parameter, *see* parameters
- null hypothesis, 30
see significance test
- numerical analysis, 125, 132
- objectives of inference, 7
- observed information, *see* information
- odds ratio, 5
- one-sided test,
- optional stopping, *see* sequential stopping
- orbit, 58
- order of magnitude notation, 95, 131
- order statistics, 20, 40
 nonparametric sufficiency of, 38
- orthogonal projection, 157
- orthogonality of parameters
 balanced designs, in, 112
- p*-value, *see* significance test
- parameter space
 dimensionality of, 144
 nonstandard, 142, 144
 variation independence, 2
- parameters
 criteria for, 13, 14, 112
 nuisance, 2
- of interest, 2
- orthogonality of, 112, 114
- superabundance of, 145–147
- transformation of, 98, 99, 102, 108,
 131
 vector of interest, 27
- parametric model, 2
see also nonparametric model,
 semiparametric model
- partial likelihood, 150, 152
- periodogram, 187, 189
- permutation test, 38, 138
- personalistic probability, 79, 81
 upper and lower limits for, 93
- Pitman efficiency, *see* asymptotic relative
 efficiency
- personalistic probability, *see* Bayesian
 inference
- pivot, 25, 27, 29, 175
 asymptotic theory, role in, 109
 irregular problems, for, 136
 sampling theory, in, 181
- plug-in estimate for prediction, 161
- plug-in formula, 161, 162
- point estimation, 15, 165–169
- Poisson distribution, 32, 34, 55, 63, 99,
 147
 multiplicative model for, 54, 63
 overdispersion in, 158
- Poisson process, 90
 observed with noise, 41, 124
- posterior distribution, 5, 9
- power law contact, 136
- prediction, 84, 161, 175
- predictive distribution, 161
- predictive likelihood, 175
- primary feature, *see* model
- prior closed under sampling, *see*
 conjugate prior
- prior distribution, 9
 consistency with data of, 77, 85
 flat, 73
 improper, 46
 matching, 129, 130
 normal variance, for, 59
 reference, 76, 77, 83, 94
 retrospective, 88
see also Bayesian inference
- probability
 axioms of, 65
 interpretations of, 7, 65, 70

- probability (*contd*)
 personalistic, 71, 72
 range of applicability of, 66
 profile log likelihood, 111, 119
 projection, 10
 proportional hazards model, 151
 protocol, *see* significance test
 pseudo-score, 152
 pseudo-likelihood, 152, 160
 binary sequence for, 153
 case-control study for, 154
 pitfall with, 154
 time series for, 153
 pure birth process, *see* binary fission
- quadratic statistics, 109
 quasi likelihood, 157, 158, 160
 quasi-Newton method, 126
 quasi-score, 158
- random effects, 146
see also component of variance
 random sampling without replacement,
 55, 179, 180
 random walk, 119
 randomization, motivation of, 192
 randomization test, 188, 189, 191
 randomized block design, 185
 rank tests, 39
 Rao–Blackwellization, 176
 ratio estimate in sampling theory, 182,
 184
 Rayleigh distribution, 22
 recognizable subset, 71, 93
 rectangular distribution, *see* uniform
 distribution
 reference prior, *see* prior distribution
 region of Neyman structure, 63
 regression, 16
 regulatory agency, 70
 rejection of null hypotheses, *see*
 Neyman–Pearson theory
 residual sum of squares, 10, 19, 145, 172
 Riemannian geometry, 131
- saddle-point, 133, 159
 expansion, 132
 sample size, data-dependent choice of, 89
 sampling theory, 179–184, 192
- sandwich formula, 142, 153
 scale and location problem, 6, 56, 58
 reference prior for, 77
 scale problem, 6
 score, 97
 score test, 104
 secondary feature, *see* model
 selection effects in testing, 78
 selective reporting, 86, 87
 self-denial, need for, 81
 semi-asymptotic, 124
 semiparametric model, 2, 4, 26, 151, 160
 sensitivity analysis, 66, 82, 175
 separate families, 142, 159
 likelihood ratio for, 142
 sequential stopping, 88, 90, 94
 Shannon information, 94
 Sheppard’s formula, 154
 sign test, 166
 asymptotic efficiency of, 167
 significance test, 30
 choice of test statistic, 36, 37
 confidence intervals related to, 31
 discrete cases, 34, 43
 interpretation of, 41, 42
 linear model for, 49
 nonparametric, 40, 44
 one-sided, 35, 36
 protocol for use of, 86
 severity, 44
 simple, 31, 32
 strong null hypothesis, 186
 two-sided, 35, 36
 types of null hypothesis, 30, 31
 simulation, 3, 127, 132, 159, 174, 175
 singular information matrix, 139, 141
 smoothing, 4
 spatial process, 12, 16
 standard deviation, unbiased estimation
 of, 167
 Stein’s paradox, 74
 strong Law of Large Numbers, essential
 irrelevance of, 29
 Student *t* distribution, 8, 26, 59, 61, 169,
 190
 sufficient statistic, 18, 20, 28
 ancillary part, 48
 Bayesian inference, role in, 18
 complete, 50
 factorization theorem for, 18
 minimal form of, 18

- motivation for, 18
- Neyman–Pearson theory, related to, 68
- use of, 24
- superpopulation model, 181
- support of distribution, definition of, 14
- survival data, 39, 113, 149, 159
- survival function, 113, 151
- symmetry, nonparametric test of, 38
- systematic errors, 66, 94
 - see also* bias
- tangent plane, 12, 158
- temporal coherency, *see* coherency
- time series, 12, 138, 159
- transformation model, 57, 59, 63
- transformation of parameter, *see* parameters
- transparency of analysis, 172
- two measuring instruments, random
 - choice of, *see* notorious example
- two-by-two contingency table
 - exponential family based analysis of, 51, 54
 - generating models for, 51, 63, 190
 - Poisson distribution, relation to, 52
 - randomization test for, 190, 191
- two-sample nonparametric test, 39
- unbiased estimate, 15, 163, 169
 - construction of, 167–169
 - correlation between different estimates, 165
 - exceptional justification of, 164
 - exponential family, in, 165
- unbiased estimating equation, 163
 - modified likelihood, for, 147
- uniform distribution, 20, 47, 135
- unique event
 - probability of, 70
- up and down method, 94
- utility, 162
- validity of modified likelihood estimates, 148
- variance ratio used for model criticism, 36
- variation independence, 49
- weak law of large numbers, 27, 29, 79
- Weibull distribution, 113
 - displaced, 137
- You, definition of, 71