

Contents

<i>Preface</i>	v
<i>Kjell Doksum: Family, Career, and Contributions</i>	xv
<i>Reminiscences of a 40-year Friendship</i> <i>Peter J. Bickel</i>	xxiii
Part 0: Statistics and Soccer	1
1. Modelling Some Norwegian Soccer Data <i>David R. Brillinger</i>	3
Part 1: Survival Analysis	21
2. Stochastic Processes in Survival Analysis <i>Odd O. Aalen & Håkon K. Gjessing</i>	23
3. Correspondences Between Regression Models for Complex Binary Outcomes and Those for Structured Multivariate Survival Analyses <i>Nicholas P. Jewell</i>	45

4.	Using Martingale Residuals to Assess Goodness-of-Fit for Sampled Risk Set Data	65
	<i>Ørnulf Borgan & Bryan Langholz</i>	
Part 2: Reliability Techniques		91
5.	Reliability and Survival in Financial Risk	93
	<i>Nozer D. Singpurwalla</i>	
6.	Signature-Related Results on System Lifetimes	115
	<i>Henry W. Block, Michael R. Dugas & Francisco J. Samaniego</i>	
7.	Stochastic Orders Based on Total Time on Test Transform	131
	<i>Xiaohu Li & Moshe Shaked</i>	
Part 3: Semiparametric Methods		145
8.	Adaptively Denoising Discrete Two-Way Layouts	147
	<i>Rudolf Beran</i>	
9.	Inferences for Varying-Coefficient Partially Linear Models with Serially Correlated Errors	175
	<i>Jihong You & Jiancheng Jiang</i>	
10.	Semi-Linear Index Model When the Linear Covariates and Indices are Independent	197
	<i>Yun Sam Chong, Jane-Ling Wang & Lixing Zhu</i>	
11.	On Single Index Regression Models for Multivariate Survival Times	223
	<i>Probal Chaudhuri</i>	
12.	Aggregation of Density Estimators and Dimension Reduction	233
	<i>Alexander Samarov & Alexandre Tsybakov</i>	

Part 4: Transformation Models	253
13. A Sturm-Liouville Problem in Semiparametric Transformation Models	255
<i>Chris A. J. Klaassen</i>	
14. Estimation for the Semiparametric Transformation Model for Survival Data and Extensions	277
<i>Thomas H. Scheike</i>	
15. Statistical Issues Involved with Extending Standard Models	299
<i>Jeremy M. G. Taylor & Ning Liu</i>	
Part 5: Nonparametric Regression	313
16. Linearly Unbiased Estimation of Conditional Moment and Correlation Functions	315
<i>Hans-Georg Müller</i>	
17. Serial Autoregression and Regression Rank Scores Statistics	335
<i>Marc Hallin, Jana Jurečková & Hira L. Koul</i>	
18. A New Convolution Estimator for Nonparametric Regression	363
<i>Baard Støve & Dag Tjøstheim</i>	
Part 6: Clustering and Mixture Models	385
19. Semiparametric and Nonparametric Gene Mapping	387
<i>Fei Zou, Brian S. Yandell & Jason P. Fine</i>	
20. Model-Based Clustering and Weighted Chinese Restaurant Processes	405
<i>John W. Lau & Albert Y. Lo</i>	

21. Neutral-to-the-Right Species Sampling Mixture Models	425
<i>Lancelot F. James</i>	
Part 7: Bayesian Nonparametric Inference	441
22. Nonparametric Bayesian Inference about Percentiles	443
<i>Richard A. Johnson & Songyong Sim</i>	
23. Nonparametric Quantile Inference Using Dirichlet Processes	463
<i>Nils Lid Hjort & Sonia Petrone</i>	
Part 8: Rank-Based Methods	493
24. Asymptotic Distribution Theory of Empirical Rank-Dependent Measures of Inequality	495
<i>Rolf Aaberge</i>	
25. A Modified Kendall Rank-Order Association Test for Evaluating the Repeatability of Two Studies with a Large Number of Objects	513
<i>Tian Zheng & Shaw-Hwa Lo</i>	
26. Rank Process, Stochastic Corridor and Applications to Finance	529
<i>Ryozo Miura</i>	
Part 9: Monte Carlo and Resampling Methods	543
27. Conditional Monte Carlo Based on Sufficient Statistics with Applications	545
<i>Bo Henry Lindqvist & Gunnar Taraldsen</i>	
28. Further Explorations of Likelihood Theory for Monte Carlo Integration	563
<i>Augustine Kong, Peter McCullagh, Xiao-Li Meng & Dan L. Nicolae</i>	

29. Confidence Nets for Curves	593
<i>Tore Schweder</i>	
Part 10: Constrained Inference	611
30. Density Estimation by Total Variation Regularization	613
<i>Roger Koenker & Ivan Mizera</i>	
31. A Note on the Bounded Normal Mean Problem	635
<i>Jianqing Fan & Jin-Ting Zhang</i>	
32. Estimation of Symmetric Distributions Subject to a Peakedness Order	649
<i>Javier Rojo & José Batún-Cutz</i>	
<i>Subject Index</i>	671