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Nelson H. F. Beebe
University of Utah
Department of Mathematics, 110 LCB
155 S 1400 E RM 233
Salt Lake City, UT 84112-0090
USA

Tel: +1 801 581 5254

E-mail: `beebe@math.utah.edu`, `beebe@acm.org`,
`beebe@computer.org` (Internet)
WWW URL: `https://www.math.utah.edu/~beebe/`

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(N, d) [WC97]. (n, f, k) [CCH99]. $0 < r < 1/2$ [San91]. 1 [MH96]. 2 [EK96b, Ete99, SN96]. 2^β [PP92b]. 2^k [Kou96c]. $2m$ [Arc98a]. 3^k [Kou96c]. 4 [Kab99]. 5 [Shi99]. $_a$ [PP92a]. A [Brz96, MH90]. α [AM94a, Alb97, CR92, Lie99, Mas96, Sam94, Sap99, Sha93, ZW97a, ZW97b]. $\bar{\mathcal{L}}$ [BS96a]. $\bar{X}$ [KT93]. β [Hil99]. mod$n$ [DH97]. c [Rüs96]. $C(\alpha)$ [Wei92]. χ^2 [Cha90d]. D [BH90, Brz96, Cha99c, CJ98, Kou96b, Kou96f, MZ97, Sch97c, Won95, MV95b]. $D[0, 1]$ [BP93]. D_+ [Fie90]. δ [Fal94, Kau95]. E [Brz95, Brz96, MZ97]. $E(X|X + W)$ [Beh99]. E_R [Koz96]. ϵ [Bor96, Wu92]. F [Ext91, Run93, Sil96a, Zog94]. F^α [Bal94]. G [Imh97, Won95, Kra98]. I' [Fie90, RT93]. k [BP99b, BCQY97, BGP94, CSC93, Cha90b, CAGM98, HMG98, HT91, NNR97, PA90, PAT90, RC94, SB95a, SS95, Tso96, Vas90]. $k(\geq 2)$ [MvdM97]. $K \times K \times K$ [EZ99]. L [Abr93, BSW97, Brz96, Don98, Ger93, GR93a, PJ94, RW94, Sha91, Xia95]. L^P [Lin95, Web92]. $L^p(0, 1)$ [OS98]. L_1

[AM94b, BW97, Dav93, EH99b, Hub97, KP94b, LM92, ST96]. L_2 [LH98a]. L_∞ [CAGM98]. L_p [Ahm97, Che96, GKL96, Leb96, Wu90, Hei93]. L_q [Joh91]. L_s [FPMP97]. λ_3 [HK91]. M [Arc94b, Arc98b, BlZ93, BKR92, Cro94, Fer98, Gen98, Jon94, LZ91, RZ92a, RC94, WW90b, Zha97a, Bo98, Che97b, GB96, Sco93, Wan99d, Wie96]. $\mathbf{R}^2$ [Whi99]. $\mathbf{R}^d$ [FM99]. $\mathbf{R}^k$ [Jen93, Mee91, Mee93b]. $\mathbf{R}^m$ [EH99a]. $\mathbf{Z}$ [How97]. $\mathbf{Z}^2$ [Aue90]. $\mathcal{C}_\infty$ [Zha94b]. $\mathcal{L}$ [BS96a]. $\mathcal{L}_\infty$ [Kul95]. $\mathcal{L}_\surd$ [YM95]. $\mathcal{T}_\sqcup$ [AB97]. $\mu'\Sigma^{-1}\mu$ [Mar94]. N [KK96a, RS99, SS95]. n^r [San91]. $N_p(\mu, \Sigma)$ [Mar94]. n: F [BP99b]. $n \equiv 2 \bmod 4$ [Kou96b]. P [BD90a, ZR96, ARV97, CF96b, Khr98, Lee98a, San92, Sap95, Shi97b, Sub94, Tho97, WR90]. ϕ [HL92]. ϕ^o* [Qiy95]. ψ [Che92b]. Q [BD90a]. R [Mik98, Ras95, WW92a, BB93b, DH90, Rao99a, SB91]. ρ [PS96b]. S [Ege92, Hös92]. S^2 [KT93, Son99]. $S\alpha S$ [Rut95]. t [AVB95, Bal95, CS97, GS93a, Jen94a, RZ94, Sep96, SMP95, Sri98]. τ [ABY94, dE93]. $\times$ [GPI99, Man99]. U [AJ95, Arc94a, Arc95b, Arc95c, Arc98a, BW99, Chr90, Chr91, Chr94, Chr97, CS98a, dE97, Eic98, HJ93, JVS90, KRW98, KH91, Qiy95, Rem98, Sch97a, Wan99d, CC98a]. $U(p; m, n)$ [Bil96]. V [LN95, Shi94, KP96b]. W [Beh99]. X [BS94a, Beh99]. $|X - y|$ [BS94a].

-Adic [Khr98]. **-ancillarity** [ZR96]. **-ARCH** [Hil99]. **-band** [Shi99]. **-based** [CAGM98]. **-class** [CSC93, Don98]. **-classes** [BS96a]. **-connections** [ZW97a]. **-Consistency** [San91]. **-contamination** [Bor96, Wu92]. **-criterion** [Imh97]. **-dependent** [Bo98, Che97b, Wan99d]. **-designs** [Sri98]. **-dimension** [SN96]. **-dimensional** [MH96]. **-dissimilarity** [Zog94]. **-distribution** [AVB95, Ext91]. **-divergence** [ZW97b]. **-efficiency** [Brz96]. **-estimate** [RZ92a]. **-estimates** [ABY94, Che92b, LZ91]. **-estimation** [Wie96, EH99b]. **-estimator** [BSW97, Hub97]. **-estimators** [Arc94b, Arc98b, BKR92, Cro94, Gen98, Hös92, Ras95, RC94, WW92a, WW90b, Xia95]. **-exchangeable** [EK96b, Ete99]. **-exp** [Gel96]. **-functionals** [Ahm97, GR93a, Zha97a]. **-geometry** [ZW97b]. **-independent** [Kab99]. **-losses** [Leb96]. **-manifold** [ZW97a]. **-matches** [BGP94, HMG98]. **-max** [CF96b, Sub94]. **-mean** [SB95a]. **-median** [LM92]. **-mixing** [CR92, HL92, Lie99, PS96b, Qiy95, Sha93, Ger93]. **-models** [Hof99]. **-monotone** [Kra98]. **-monotonicity** [Sap95, Sap99]. **-nearest-neighbor** [BCQY97]. **-neighborhoods** [Fal94, Kau95]. **-nets** [CAGM98]. **-NN** [Cha90b]. **-norm** [YM95, BW97, KP94b]. **-norms** [GKL96, Web92]. **-optimal** [Rüs96, Cha99c, CJ98, Kou96b, Kou96f, LN95, MH90, Won95]. **-optimality** [Brz95, Sch97c]. **-optimum** [MZ97]. **-out-of-** [SS95]. **-parameter** [Tso96]. **-processes** [Arc94a, Arc95b, Eic98, KH91]. **-projections** [RT93]. **-quantiles** [AJ95, Che96, Jon94]. **-sample** [Vas90]. **-scheme** [Bal94]. **-sense** [AM94b, FPMP97]. **-shaped** [Ege92]. **-smoothers** [BlZ93]. **-smoothing** [Abr93]. **-space** [MV95b]. **-space-valued** [WRL95].

-stable [Alb97, KP96b, Sam94]. **-statistic** [CS97, Sep96, Run93]. **-statistical** [BW99]. **-statistics** [RZ94, Arc95b, Arc95c, Arc98a, Chr90, Chr91, Chr94, Chr97, CS98a, HJ93, JVS90, KRW98, Qiy95, Rem98, RW94, Sch97a, Sha91, Shi94, Wan99d]. **-step** [RC94]. **-sufficiency** [ZR96]. **-test** [GS93a]. **-th** [KK96a]. **-type** [Fer98, Sil96a]. **-unimodal** [AM94a]. **-unimodality** [Mas96]. **-values** [San92, Tho97]. **-variant** [ST96]. **-wise** [Arc98a]. **-x** [Gel96]. **-year** [Bal95].

22 [BL99b]. **28** [Rad99]. **2SHI** [Hoa93].

3 [GS93b]. **31** [HV00]. **35** [Lin00]. **36** [Ham98a]. **38** [HV00]. **3R** [BP92].

4253H [JPAS97]. **43** [LGC99a, Pal01].

A.S. [RR90]. **ABO** [SPH91]. **above** [LMF97]. **absolute** [Arc95c, HT90, MN93, Men93, Tab94a, Tab94b]. **absolutely** [Han93, Vie99]. **Accelerated** [BN97, LSR90]. **accuracy** [Huw95]. **Accurate** [AAK97, BB97, Rob90b]. **Adaptive** [CK94a, DJ97, Fox97, Le 92, Ber99a, Efr94, WC90]. **Adaptivity** [GT99]. **Addelman** [SG96b]. **Addendum** [Ano99a, HV00, Pap98]. **adding** [Nyc90]. **Addition** [DM98]. **additive** [Bos96, CPPP98, CF95, Kro97, Sch96a]. **adequacy** [NY90]. **Adic** [Khr98]. **adjacent** [YL96]. **adjusted** [Koz91, Mül97]. **Adjusting** [Por92]. **adjustment** [SS99b, Wan94a]. **adjustments** [CC98a]. **Admissibility** [Wan98b, Yu93, ZL97, HM96, IM97b, Kus98, MZ97]. **admissible** [JK99b, Mar98]. **admits** [Bar92a]. **Affine** [Sta92, Jey91]. **affine-equivariant** [Jey91]. **after** [DF95, GS93a]. **against** [Bal97, Bal98, Bha95, EK95, EZ99, Sil96b, SW90a, Zam90]. **Age** [Mi99, Coo93a, Lee98b]. **age-dependent** [Coo93a, Lee98b]. **Age-smooth** [Mi99]. **ageing** [BCR96]. **aggregation** [FB96]. **aging** [PS97b]. **AICu** [MST97]. **AIDS** [Tan95]. **Akaike** [Cav97, Kan93a, Res96b]. **Alarm** [MCWD95]. **algebraic** [NS96c, Uno96]. **algorithm** [Cho97, Dor97a, FY93, Hol98, Hug97, LM96, Mkh98, Nyc90, Qia96b, Shi99, Wri97, WPH96]. **Algorithms** [SA97, dC98, Qia92, Zaj96]. **aligned** [Vas90]. **allocation** [Ger96]. **allocations** [Puk97]. **Almost** [BCH98, BCC99, BlZ93, ÖH96, FS98, Fer94, HL92, IL98, Kou96f, LP90, Lat98, Mat92, Mór92, PS95a, Pet95, Ros93]. **along** [AC99]. **Alternative** [Mad93, Lov98, Neu94, Wan94a]. **alternatives** [Bal97, Bal98, Che93, CS95b, EK95, Epp99, SW99, Szy91]. **Altham** [Fro95, Lov98]. **Amari** [ZW97a]. **among** [KC97b]. **amplitude** [Kat97]. **analog** [SE97]. **analyses** [PL92]. **Analysis** [AC96, JW99, PL93, Ras95, SP98, ADD93, AFH$^+$96, Che98a, DB94, End95, Fad96, Fad98, Fun92, Gei93, GRS99, GP96, Hec92, IK92, IK95, Jan94, KPTY97, LPB90, LM96, Leo93, Oka94, Pru92, Ruk96, SK93, Spi91, Tom92a, WL95, YB99, Zha94a, Zho99]. **ancillarity** [ZR96]. **ancillary** [GW95b, PRS92]. **Andersen** [Eis92].

Anderson [McC90, PK96]. **Andersson** [SW93]. **angular** [CH96]. **annealing** [Dor97a, Löw97]. **annihilating** [Haz98]. **anomaly** [MH97a]. **ANOVA** [BB95b, CC98b, MM95, Wan91a, Wan91b]. **answer** [Als91a]. **anticipating** [Alb97, HN98]. **application** [AFH+96, Bal93b, BLB90, BG91, Cas90, Che96, FN95, Gu95, HP94, KPTY97, LGC99a, LGC99b, Lou97, MW90, Shi99, YFL96, Yan96a]. **Applications** [Bar98a, FLP99, Bur93, CT99, Chu96, CS96b, GK97, GSW93, Gut96, IA97, JdKP95, Kim92, Kou97, KW93, Li94a, LZ94, Olo99, PKM93, Pap95, Rob90a, ZN95]. **applications-motivated** [PKM93]. **approach** [CD95, GR93b, GLM94, Hey94, Hsi95, HJ93, Hwa99, Jum99, MP99, ÖH96, Rei92, Roo95, Sta97, Sut97, WW96, WL95, WL93, ZK93, Zho99]. **Appropriate** [ZK93]. **Approximate** [Bat90, KS95a, Arc98b, Bar95a, Huw95, PS95b, Rob95a]. **approximately** [Bas94, MN93, Wie91, Wie96]. **Approximating** [Res96a, SW99, Kuk99]. **Approximation** [KR98, OW91, BD90a, Bla91, BX95, BGP94, Ehm91, Elt92, FR92, Ger91, HM90, HS99, Hür95, JR99, KK96b, Mon93, Nik99, Olo99, PL98, Pau96, Ral92, Roo95, VC99, Wic90, Yan91, Yu96, vRR98]. **Approximations** [CG99, San92, CCHP99, Cek98, CH91, CH98a, DW92, DMY91, DMLP97, KRW98, Kol95, QT92, SS97d, SS98, Wan92c]. **approximative** [Don91, RMNV99]. **Arbitrarily** [Ves94, Zha92b]. **arbitrary** [BB93b, BB94, Ete97, Pri99, Wen94, WZ96]. **ARCH** [Lu96, Hil99]. **area** [Neu98]. **arg** [Arc92]. **ARIMA** [SS93a, SS94a]. **arising** [BR98, Hei93, JK95a, Par96, She98, Sta95b]. **arithmetic** [Abt94]. **ARMA** [Cha99a, CD94, CK94b, VDO94, Zha94a]. **arrangement** [Bol98]. **array** [Chr90]. **arrays** [ARV97, Dav93, DM96, Gut92, HO95b, Hon96, HSV98, HV00, Sun98, Sun99, Wan96a, ZB94, dJ96]. **artificial** [End95, Oka94]. **aspects** [Mel95]. **assassination** [AK90]. **Assessing** [Gle96, KPTY97, LZ97, ST91, TW92c]. **associable** [Brz97]. **associate** [Brz91, GS93b]. **associated** [BR91a, BC98, CS98c, FLW99, IR99]. **Association** [KD96, CR97, CS98c, DK92, HH99, Nel92, Rou91a, Rou95, WMN94]. **assumption** [AB97, Bra96a, Che93, Liu94b]. **assumptions** [Bir92, Coo96, Zha96]. **Asymmetric** [MH97a, RS99, Str96, WK99]. **asymmetrical** [AS96, DM96]. **asymmetry** [XM91]. **Asymptotic** [Arc95a, Bar92b, Cai98, Cha90b, CM99, CR91, Don91, Dro99, ES96, Fal97, GL95a, Gen98, GKS96b, GP96, Har96, HL96, IK92, Kay92, KNN97, Kun93, KV96, Lie99, LY94, Llo91, PG94b, Phe95, Rou95, Rou97, Sha90, Tak94, Tso98, WW90b, YSLW98, Zha97b, Zog94, dC93, Abr93, Abr99, AB92b, Bos95, Cek95, Cha98c, CM91a, CM91b, DL91a, Erm92, FH99, FS93, Gan95, GT99, GCL90, GS99, Gui96, Haw90, HP93a, HB97, Jia97b, KP96a, Lee96b, LZ91, Lia95, MRN93, MP99, Mie97, MR99, NS96c, Ouk92, Par96, Res96b, Run93, SQ90, SQ97, Ser96b, SB97b, Sho97, SH99, Ste93, Wu90, Yao90, YB99, Zha94a, ZC95]. **asymptotical** [JS97]. **Asymptotically** [Cha94, Irl96, KPM94, Pen98, Rod93, Wei91, Dat95, HT95, LP91a, Wef91].

Asymptotics
[Lee98a, Sep96, SB95a, Wie96, CL98, Koz97, PS96a, Rie97, SX97, Tab94a].
attracted [Sch95]. **attraction**
[CF96b, Gel96, Jak94, Mee91, Mee93b, MS97b, Sep96, Sub94]. **attributes**
[Wri97]. **augmentation** [Jen96]. **Augmented** [Dav97]. **Author**
[Ano90b, Ano90a, Ano92c, Ano92a, Ano92b, Ano93a, Ano93b, Ano93c,
Ano94c, Ano94a, Ano94b, Ano95a, Ano95b, Ano95c, Ano95d, Ano96a,
Ano96b, Ano96c, Ano96d, Ano96e, Ano97a, Ano97b, Ano97c, Ano97d,
Ano97e, Ano98a, Ano98b, Ano98c, Ano98d, Ano98e, Ano99b].
autocorrelated [Lee93]. **autocorrelation**
[CR91, EPB94, Kou96a, Kou96d, Kou96c, Sch94]. **autocorrelations**
[Mar97a, TV97]. **autocovariance** [Gen99, HK95]. **automatic** [Jon92].
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FB96, Hug96, HB97, IWLX99, Kak98, Kul92, Lee97c, Lee98a, Lu96, MM98b,
Pap96, Pap97, Pap98, PS96a, PJ94, Qia96a, RR94a, SB96, SP93, SS99a,
SNN97, TW92c, VNS96]. **auxiliary** [Zha97a]. **Availability** [SC99]. **Average**
[LM96, Rog95, AM93, CF95, CF97, LL93, LRW92, Pap96, Pap97, Pap98,
PS96a, Rao95, Rig95, Wan92a, Wen94, WS98, Zha96]. **Average-case** [LM96].
averages [Alb97, BL99a, BH96, Ete99, Lin93, ND93, Rie93]. **Axiomatic**
[BN96].

B [AB92b, KL98b]. **B-spline** [KL98b]. **B-splines** [AB92b]. **B.I.B.** [Kan91a].
Backward [LS97, Mat97]. **Bahadur**
[Baj92, Bar95a, BV92, CS97, Cha92a, Cha99b, DS92, Fal90b, Lah92, iY95].
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[ARV97, Che97b, JK98, Lec90, Nor95b, Rot93b, Shi97b, WR90].
Banach-space [Lec90]. **Banach-space-valued** [Rot93b]. **band**
[Ruy96, Shi99]. **band-limited** [Ruy96]. **Bandit** [Her97]. **bands**
[MX96, SZ98]. **Bandwidth**
[KW98, Sun97b, CM90, ĆM93b, FH99, Jon92, KPM94, LP91a, Mam90, Mie90].
bandwidths [CM90, Haz98, Rob95b]. **bar** [LL97, Sil96a]. **barrier** [Chu96].
Bartlett [CC94a, Cor93a, Gle96, JW97, Li96, Muk92b, TG96, Wan94a].
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[AM98, Ahm97, ACGM99, AL97b, Bal93b, BH90, BH92, Bar95a, Bar99, BS94c,
BHB96, BM93, BS98, Cav99, Cha94, Cha98b, CD95, CL98, CB96, Chr90,
Chr94, Coo96, CAGM98, DJ95, EvZ92, ED94, ED96, Fut99, GR91, Gor91,
Hua97b, Joe91, JL96, Kab99, KMC98, Kim99b, KA97, Kri90, Kri93, Lee96b,
MHL95, MM96, MM98a, MMPZ99, Pap90, Par99, Raq97, RW94, Ryc95, SQ97,
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baseline [CC94c]. **bases** [Mas94]. **basis** [Lea91]. **Baum** [Lan98]. **Bayes**
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[Bas96a, BR91b, Bor96, Bor97a, Bru92, Che98a, De 96a, DB94, Dup97, Gei93, GRS99, JEG99, JK99b, Mac96, MN97a, MZ91, Mee93a, NS96a, NS96b, NS97a, PR97, RCD93, SE97, SHC99, Siv99, Spi91, Tom92a, WW96, Wan98c, ZRB98]. **Bayesian-feasible** [ZRB98]. **BC** [PP92a]. **be** [CC98a, Haw97, NN96, ZZ93]. **Behavior** [WW95a, Cro98, CM91a, CM91b, Deh91, DS92, DMWZ95, Epp99, Gan95, HL96, KP96b, LW92, MN97a, QW97b, QW97a, RW99, Res96b, Ros93, RS98, RA92, Yao90]. **behaviour**
[DL91a, DM93, GG91, KNN97, Khr98, MR99, Ouk92, Pet95, Vel98]. **behaviours** [ZC95]. **Behrens** [Jan97, Lin91]. **being** [PW92]. **Bell** [Yua96]. **Benford** [Sch98a]. **Bernoulli**
[BVB93, Ber97, Chr94, Dzi95, ES90, Khr98, Lin92b, Mus96, TYS95, Yan91]. **Bernstein** [Arc95b, Che95a]. **Bernstein-type** [Arc95b]. **Berry**
[Che98d, RZ94, Wan99d]. **Besov** [KP92, KP93a]. **Bessel** [Cha90d, Rob90a]. **Best** [Hit90, Zie99, AB95, BSW97, CAGM98, HS99, HH94a, HH94b, KPM94, MS99, Jia97a]. **beta** [Kry99, Wal98, YM91]. **better** [LY99]. **Between**
[BH96, Hüs94, Als91b, BJK98, Bry93, Cha90d, CC98b, CM90, Gil92, GO97, Ham95, HH98b, Hud97, KL99, KK99, Kim99a, KT93, Koc99, Kou90, Koz97, Mon93, NN96, PK96, Poo91, Pou93, RSC94, TG95, Tia98, YL96, Zie90, Zog94]. **Bhattacharya** [CR98]. **Bias**
[CK94b, CV97, FH92, Haz98, Cha91, Che98c, CH99, Elt92, FBCCN96, GS95, KMC98, LN94, Men93, O'N92, Pit98, RC94, Woo92, Xia95]. **bias-corrected** [KMC98]. **biased** [Wu97b]. **biases** [Hal95]. **biasing** [Dav97]. **BIB** [Poh92]. **BIBDs** [Zha92a]. **BIC** [Res96b]. **Bienaymé** [Ber99a]. **bifurcating** [Hug96]. **bilateral** [Cho98]. **bilinear** [CFF98, GW96a, Mar97a]. **bimonthly** [Fra92b]. **binary** [ANS93, BC92, BT91, Bow99, CC98b, DK92, DT98, End95, Fad98, Glo99, HB99b, JL96, Kag91, Lau92, SJ98, WZ96]. **Binomial**
[Ehm91, AEE92, Bal93b, DeR94, DeR96, Fer97, Fro95, Ham95, HT91, Huw95, Kru99a, KS95b, Lov98, Nee91, Ong95, Poo91, Sap99, Ser96a, TYS92, Wan96b]. **binomial-negative** [Bal93b]. **bioassay** [Mey99, Tsu92]. **Birgé** [Dev95]. **Birth** [KS92, AK90, Kyr94, Mud93, Mud94, PT96].
birth-and-assassination [AK90]. **Birth-death** [KS92]. **birthday** [Hen98b]. **Bivariate** [Hür93, AM97, BS97, Bol98, CS95a, Deh91, EK95, Gar98, HK91, HH96, Hüs94, Kru99a, KV96, Lai95, Lee97a, LB91b, LR96, Mar91, Nad99, NOT90, PD95, Pen99, PG99, Pru92, Spi91, SB95b, Wu97a, Zim94]. **bivariate-multivariate** [KV96]. **Block** [HRS99, BD91, Brz96, BCK97, GDD91, Koz96, Lah93, MM95, PS95b, Ras95, SG96a, Zha92b, Han93]. **blocks** [AC96]. **blockwise** [Bo98]. **BLUE** [Jia99]. **BLUP** [Jia97a, Jia99]. **BM** [Chu96]. **Board** [Ano90d, Ano91a, Ano91b, Ano92d, Ano92e, Ano93e, Ano93f, Ano94d, Ano94e, Ano95e, Ano95f, Ano95g, Ano95h, Ano96f, Ano96g, Ano96h, Ano96i, Ano96j, Ano96k, Ano97f, Ano97g, Ano97h, Ano97i, Ano97j, Ano98f, Ano98g, Ano98h, Ano98i, Ano99c, Ano93d, Ano94f]. **Bonferroni**
[GS96a, GR91, Lee97a, Sib91]. **Bonferroni-type** [GS96a, Lee97a, Sib91]. **Bootstrap**

[Sha92b, AGMCA96b, AGMCA96a, Cha98d, CLK96, Csö92, Dat95, Fal90a, HJ93, Ind94, Lah91, Lah93, PP92a, Rad96, Rad99, Sep94, Wan92c]. **bootstrapped** [BG91, HS99]. **Bootstrapping** [CPS93, GGR98, HK96, Kni98, Lah98, Pap96, Pap97, Pap98, Zar99, AJ95]. **both** [Shi93]. **bound** [Bal90, CW97, Chu92c, GW93, Ham95, Hu97, HH94a, HH94b, Irl97, Kag91, Kul95, Pal92, Pog92, SE97, Uno96]. **boundaries** [HP93b]. **Boundary** [Kim92, DH90, FM92, LMF97, Nor95a]. **bounded** [Ber97, Dre99, FG92, Fis91, HLL96, IM97b, MS96b, PARA97, SC91b, Sil96b, Sta92, Stu98]. **boundedness** [Lat98]. **Bounds** [AB97, CG92, GC92, KPP96, MGH99, Rao99a, Raq97, Ryc95, Szr92, AM94a, BB93a, Bal93b, CS95a, Chr91, FK95, Gho93, Her97, Hua97a, Jia97b, Kim93, Kor97, Koz96, Lug95, MV95a, PP96a, Pit90, RZ94, RJ91, Rob90b, Rom99, RR91, Sia94, Wan99b, Wri97, Wu90]. **Box** [ST92b, Bal97, Bal98, KC95, Vel93a, Vel93b]. **branching** [GG91, GLM94, Gri96, KD92, KD93, Rév96, Sri91]. **breakage** [Hol90]. **Breakdown** [He94a, He94b, CMC94, Cro94, Dav94, Gor91, Hub97, NOT90, Rou93, Rou94, Ste91b, Van93]. **breast** [AFH$^+$96]. **bridge** [HZ99]. **bridges** [BD90a]. **Brownian** [AHZ97, AK95, BD90a, Bél91b, Ber96, BG99b, Che97a, Chu96, EN93, EN99, FN95, GA99, HZ99, KP93b, Kro97, Le 98, LL93, MM92, MS96a, Neu98, NV99, Str96, Stu97, Xia97, Yin99]. **Bucy** [Rut93]. **Buehler** [RJ91]. **Buffon** [WR98]. **bulk** [ADD93]. **Bump** [Hec92]. **Burger** [Kar96]. **Burman** [Joh96]. **BVE** [dE93].

calculating [Gug98]. **calculation** [CH94b]. **calculations** [GPI99, Wan98c]. **calculus** [Der95]. **calibration** [BS91, Wan99a]. **Call** [Ano90c]. **Cam** [Cek96]. **Can** [Haw97, KZ91, CC98a, EG99, NN96]. **cancer** [AFH$^+$96, Lee98b, ZRB98]. **Cantelli** [AGMCA96b, BR97, EvZ92, Kri90]. **Cantelli-type** [AGMCA96b, EvZ92]. **Cantor** [GP96, Hos94, KP96a, LT92]. **capability** [SHC99]. **capture** [YLB99]. **capture-recapture** [YLB99]. **cardinal** [AB92b]. **Carlen** [KL97]. **Carlo** [HRS99, Kuk99, RQ99]. **carriers** [Wie96]. **case** [BLB90, Beh99, CG94, De 96a, Fis91, Hua91, Ioa92, KT98, LM96, NS97a, RG99, WW95b, YSLW98]. **case-control** [WW95b]. **cases** [BB94, Ber99b, FR95, Kni98, vE97]. **catastrophes** [Kyr94]. **categorical** [Krz94]. **categorised** [RM90]. **Cauchy** [FRS93, HMT96, Mor94a]. **causal** [Cho97]. **Causality** [Pet96b]. **cause** [Aic98, Gas94]. **censored** [Akr92, Cai98, CB96, CC99b, Cro92, Elf97, Gas92, Gas94, Gei93, Ger95, GRS99, Har96, Ind94, KPTY97, Kul95, Lee99, Li95, LT99, Mos94, NNR97, PCK98, PP95, Phe90, PG99, RG95, Sun97b, SZ98, VNS96, Wan99b, WS90, Wil98, XY97, YSLW98, Zho96, Zho99]. **censoring** [CL98, Coo93a, FZ92, GK99, JV91, MX96, MSS90, Yan96a]. **censorship** [Cha90a, Gas96, Gu95, NS97b, WGR94, Yan90, dUÁGM98, dUÁGM99]. **censorship-truncation** [Gu95]. **center** [Hsi95]. **central** [BJK98, Bél91a, Cha90d, Rob90b, Szr92, Arc94a, Arc95c, BC96, BCH98, BP93, BP92, Bry93, FZF93, FZL97, HH98a, Hor90, IL98, Joh94a, LP90,

Lee97d, Mik97, Mik98, PS95a, Qui99, Rog95, Sai95, Yan94, dN95]. **centrality** [Szr92]. **centre** [Hud97]. **certain** [Als91b, Ame90, BS97, CC94b, Dat95, DS94, FL91, GG91, GM93, GW96a, HH98a, How97, JdKP95, Ole97, OW91, Ros93, SQ90, San91, Sch99a, Wan98b, vEK98]. **Cesàro** [LH98b, vRR98]. **CF** [Nag99]. **chain** [BP99a, CH98b, HA98, HRS99, Lou97, Mat93, Pen96]. **chains** [Ban90, BR95, BT91, Bra99a, Cse93, Dup97, HLL96, Las97, Led95, LL95, MW97, MMPZ99, PT96, QT90, RCD93, Sen93, Spr98, Tan96, Wen94]. **Chambers** [Wer96]. **Change** [KL98a, CK94a, CH96, Fer94, Gom94, Hus96, Lee95, Lee96a, MS96a, MS97c, Ruk96, Wat95, Yao90, dC93]. **Change-point** [KL98a, CH96, Fer94, Lee96a, MS96a, MS97c, Ruk96, Yao90]. **change-points** [Gom94]. **Changepoint** [Szy91]. **changes** [Ser96a]. **chaotic** [BG95, Bos95]. **characterisation** [Tra96, WM97, Wal98]. **Characteristic** [Ram96, Ram97, Ame90, Li93, Li94c, MHL95, SA93]. **Characterization** [AC99, Fan91, FPMP97, GK99, HJM98, Mar96, Szr96, ANS93, ACS94a, BCR96, Bel99b, Cab90, CATD93, FB91, Kag90, Lee90, Lee98b, Lo91, MPSG90, Ole97, Sap99, SB95b, Tso96, Wes90, Wes94, Wis92, Wu97a, XY97, YFL96]. **Characterizations** [BK93, Bar98b, Bar99, Don98, LFR99, LB98, PS97b, RG99, Sap95, Ala93, Ala94, AVB95, BHK$^+$99, Mal96, McK91, Pap90, Pap93, RH91, YM91]. **Characterizing** [Bis96a]. **Charlier** [Epp99]. **chart** [CC98a, Rig95]. **charts** [AL97b, MCWD95]. **Chebyshev** [Sto96]. **checks** [NS97b]. **chemotherapy** [Tan95]. **Chen** [BX95]. **Chernoff** [BS98, Kou90]. **Chernoff-type** [BS98]. **Chi** [Lor92, AB92a, Cas90, Kal90, Lee96b, LL97, Rea93, Rob90b, San92, Sil96a, Szr92]. **chi-bar** [LL97]. **chi-bar-squared** [Sil96a]. **Chi-square** [Lor92, AB92a, Kal90, San92, Szr92]. **chi-squared** [Cas90, Lee96b, Rea93]. **Chiang** [She93]. **Chibisov** [Szy94]. **Chiu** [Dev94]. **choice** [Bes92, CF98, ĆM93b, DJ97, Jon92, KS99c, Mie90, Sun97b]. **choices** [Kay92, Wu97b]. **Cholesky** [ST92a]. **choosing** [HN97]. **Chow** [Che92a]. **Christmas** [Mun99a]. **Chung** [Deg93]. **circle** [Aue90, CG99, Gne98b, Hol90, Woo95]. **Circular** [Afs90a]. **class** [ANS93, ACH97, BB95a, BLB90, Bor96, CSC93, Cha90a, CPPP98, Chr97, CV97, Das98, Don98, Gen99, Gne95, Gne96, HB97, Khu97, Kra98, KV96, Lec90, Lee98a, LL95, MVA93, Nob95, PD95, PJ94, Rou97, RKD90, SJ97, SMP95, Sri98, Ste90, WZ95, Yao90, Zaj96, Zha97b]. **classes** [AA92, BLE90, BCR96, BS96a, Brz91, GS93b]. **classification** [KM98, MN97b, Moj97, PK96]. **classifying** [Leu96]. **clinical** [AFH$^+$96, MR97b]. **closed** [BB95a, Gas96, Mol93]. **closed-form** [Gas96]. **closeness** [BDG93, Nay98, SS93b]. **Closure** [Jen94a]. **cloud** [Mül99]. **CLT** [Rac95]. **clues** [Dal90]. **cluster** [SR97, Tal91]. **clustered** [Bow99, YR96]. **clustering** [BCQY97, CAGM98, EN96, SB95a]. **clusters** [Mee99]. **codes** [DGA95]. **coefficient** [BS96a, dE93, Fuj96, Gar98, GS93a, Haw90, Hof97, HL92, Hür95, HH94a, HB97, Jey92, LS97, MV95a, Mat97, Pen99, Qia96a, RP95, SS96a, Sch94, SA97, SNN97]. **coefficients** [CSC93, DS91, Far96, Kni91, Lee93, RR94a, Rot93b, SS93b, Str99].

Coexistence [LC92]. **coherent** [FK95, JDP90, KPP96, NJS98]. **column** [Koz91, Man99, TLC97]. **columns** [Man99]. **combination** [Bho92, Gro98]. **combinations** [ACS96, Bal93a]. **combinatorial** [Due98, MVA93, Muk95]. **combined** [Moj97]. **Combining** [ADEM94, GS96b, JK95b, San92]. **come** [Sta91]. **comment** [RJ91, Whi90]. **Comments** [FRS93]. **commercial** [Leo93]. **common** [AC91, EJ96, Hol95, Kim99a, Kle94, KP94a, MvdM97]. **Commutative** [Neu96]. **compact** [HJR93, Neu94]. **compared** [Bos96]. **Comparing** [Ber97, Coo96, De 96a, DR96b, Gei98, Mil92, Omo97, TG96]. **Comparison** [HH98b, Mar98, PKM93, BW93, Car92, Cha99a, Coh90, FP94, FF97, FK94, Gru91, Joe91, Kay92, MM94, Mey99, Pfl91, Sar96, Som93, Ste97, TP98, Tia98, Wu99b]. **Comparisons** [MS99, SJ98, DT93, LS98]. **Compatibility** [Liu99a]. **compatible** [JL96]. **competing** [NS96a, NS96b, NS97a, SD99]. **competition** [LC92]. **competitive** [CH94a]. **Complete** [Als91a, Kag90, LRW92, LS99, Sha93, Zha96, BSW97, Cha94, HSV98, HV00, Hüs94]. **completely** [SS96b]. **Completeness** [CR98, Mos94, BD92a]. **Complex** [Jum99, Cha92c, Far96, Li96, Ram99]. **Complex-valued** [Jum99]. **component** [CF96a, Gas94, KM93, Lu97, PW92, Sut97]. **components** [AB97, Bal97, Bal98, Cha91, DMG90, Das92, FK95, GS95, Kai99, KZ96, Kor97, Mar99a, MM95, PT98, RW92, Sgi98a, Spi91, Tak94, UU95, ZW99]. **composed** [Neu98]. **composite** [RM90, Wei91]. **composition** [Bar98a, JdKP95]. **compound** [Cek96, CS93b, DLS90, MGH99, VC99, WJ93]. **compounded** [PD95]. **computation** [CHW93, Mof97, Shi99, Sil96a]. **Computing** [Hug97, CS96a, Cor93a, Rou93]. **concave** [KW93, Wan94b]. **Concavity** [KC95, BB93b, SB91, Sze90]. **Concentration** [CT99, Jen93, MS90]. **concerning** [Dai98, Mie90, Nob95]. **concomitance** [BB95a]. **concomitants** [LV99]. **condensed** [MMP97]. **condition** [BES95, GW95b, Lie99, Sch98b, SG96b, Ste93]. **Conditional** [Che96, CB96, KT98, Tsa98, AW94, Arc98d, ACS94a, ACS94b, ACS96, BS94a, Beh99, BD92a, BS92, CA97, FS93, Gan95, IK92, IK95, KW96, Liu99a, Lu96, MM92, Muk92a, NG95, Sev93, Swa96, SV92]. **conditionally** [DF95, JL96, Vei90]. **conditionals** [ACS93, Bis96a, Hür93]. **Conditioned** [Kro95, KP93b]. **Conditions** [Elt92, BW97, BCH98, Bra99a, CM95, DeR94, DeR96, DT98, Fan91, FS93, HRG97, HH99, Kau95, Lan98, LVCW93, Liu99a, Mik98, Rad96, Rad99, Sep94, Sgi98a, Str94]. **cones** [DL91b, LL97]. **Confidence** [FTV98, Fis91, HP93b, Jey92, Kab99, Ped97, AB92b, BM99, Bax93, Cha94, CC94b, CH94b, Dre99, GH96, GH97, HS91, Hei93, Hor95, HkL92, KM97, Liu99b, MX96, PP92a, Qin97, RJ91, Sta92, SZ98, Tsa98, Wan98b, Wan98c, Wri97, Zha97a]. **congruential** [PP92b]. **conjecture** [Li94b, RHO99]. **Conjugate** [MW91, Coo93b, Spi91, Tsu92]. **connected** [FL91]. **Connectedness** [HRG97]. **Connection** [Koz97, Bry93, Cha90d, Gil92, MPS97]. **Connections** [KC97b, ZW97a]. **Connectivity** [BCQY97]. **Consecutive** [BP99b]. **consensus** [Sha92a].

conservatism [Som93]. **conservative** [San92]. **Conservativeness** [Kru99a]. **Consistency** [Giv95, Ser96a, AAJ97, BW97, BR92, cIC99, CY99, CZ97, Dev94, GW97, Ho95a, KM90, KC96, Lec90, MGH99, MH96, PCK98, RZ92a, Rou91a, Sri91, Stu92, Zie98, dUÁGM99, San91]. **Consistent** [Rao95, SS97b, CW94, GH96, GH97, Moj97, Sch96b, Sch96a]. **constant** [DB97, Hit90, KS92, Ram96, Wan98b]. **constant-coverage** [Wan98b]. **constants** [GN94]. **constrained** [Git97, HRS99, Mey99]. **constructed** [Kou96c]. **Constructing** [CS91]. **Construction** [DM96, Lai95, Man99, BLE90, MRR92, Wan96a]. **Constructions** [DK93, RR90]. **Constructive** [LDG97, TN93]. **consumer** [AAK97]. **contain** [SQC94]. **contaminated** [CS97, SBB93]. **contamination** [Bor96, Wu92]. **contiguity** [PV90]. **contiguous** [Che93, Szy91, Szy94]. **contingency** [AG94, CS98c, EK95, EZ99, Hub97, Par98b]. **Continuity** [HN98, CmHP98, SA93]. **Continuous** [VDO94, ADD93, BP99a, BB97, Cor93b, Dor97a, Han93, KD93, Kro97, Krz94, Le 92, LS97, Mat97, Ouk94, SH99]. **Continuous-time** [VDO94, BB97, SH99]. **continuously** [ADD93]. **Contorted** [DvC95]. **contoured** [Gen99, GV91, LF95b]. **Control** [AL97b, Liu97, Ber99a, CWM91, Le 92, MCWD95, Rig95, WW95b]. **controlled** [ADD93, TN93]. **converge** [Lah98]. **Convergence** [Arc98d, AB92b, ES91, GN94, Gu95, Gu98, Muk92a, New90, Rot93b, Stu94, TT91, vRR98, AdlC93, ARV97, Arc94b, Arc96, Arc98c, BMT97, BR95, BlZ93, Che95b, Chr90, Chr97, Dai98, Dav93, Dev95, Fal90a, Fal90b, FH99, FB95, Fer94, God90a, GR93b, GLM94, Gui96, Ham98a, Ham98b, HJR93, HRG97, Hol98, HSV98, HV00, IL98, IM97a, JN97, Kau95, KH91, Kor99, LRW92, LS99, Lin93, MR97a, Maj99, MS90, Mat92, Mkh98, Moh92, Neu97, OS98, Rac95, Rav92, RA93, RR94b, Ruk96, Sha93, Ste90, Sun97a, WR90, Wu99a, ZB94, Zha96, dUÁGM98]. **converges** [Str94]. **Converse** [BH97, BH99]. **convex** [Arc98c, Bal93b, Bel99b, BH97, BH99, FP94, GW93, Kla93, Mas99, Mol93, Raq97, Vit96, Zar99]. **Convolution** [SB99, Ext91, KS95a, Ong95]. **convolutions** [AM94a, KM99, Pur98]. **Cook** [Kim96]. **cooperative** [ASC98]. **Corrected** [CC99b, FC96, BS96b, Cav97, KMC98]. **corrected-score** [BS96b]. **Correcting** [CH99, Kal98]. **Correction** [Pal01, SS98, CK94b, CV97, FH92, JW97, McQ99, TG96]. **corrections** [Cor93a]. **correlated** [Bis96b, Chu96, DBD95, FNARP97, GL95b, HL92, LW92, NG95, Pek99, SC90, Sim92, SJ98, SP99]. **correlatedness** [Mór92]. **Correlation** [PK96, AT96, Alt93, BL91, CC98b, dE93, Gar98, Gen99, Gne98b, Haw90, HOGFLC98, HH94a, HH94b, Jey92, KG90a, Kim99a, KT93, KMS96, LP91b, NS96c, RB96, SS96a, SQ90, SQ97, Sch96d, Sch97b, Vit99, WMN94, YC90]. **Correlations** [NN96, CM90, DBD95, HT96, ME92]. **Correspondence** [End95, Oka94]. **corresponding** [NOT90]. **cotype** [WR90]. **count** [Fad96, FY93, Omo97]. **countable** [LL95]. **counterexample** [Imh97, LM92, Li94b, Nob95, RR90, Wis92]. **counterexamples** [HS91].

counting [Cse93, GKS97]. **counts** [SB97a]. **couplings** [LS98]. **covariables** [dUÁGM98, dUÁGM99]. **Covariance** [Rao99b, RSC94, Vit96, YR96, Zha94c, Bra96a, Jin93, JDP90, KL99, LV99, Mar91, PFvR98, PG94a, Pou93, cQ94, ST92a, WL95, Wan99a, Woo95, YSM94, YB99]. **covariate** [LVC90, RG95]. **covariates** [JL96, LSR90, Sep92]. **coverage** [SV92, Tsa98, Wan98b]. **covered** [Aue90]. **covering** [Hol90, Pal92]. **Cox** [Bal97, Bal98, CC94c, JW99, KC95, OM92, Vel93a, Vel93b, Wan99a]. **Cramer** [Sch98b, ST96, BD94, Gho93, Zim94]. **Cramér-Rao** [Gho93]. **Cramér-von** [Zim94]. **crash** [MR99]. **credible** [SBB93]. **Criteria** [Ete97, Moc94, Cav97, GN94, God90a]. **criterion** [Cav99, CLK96, FN95, Imh97, Kan93a, MST97, McQ99, Moh92, Nay98, PG98, SG91, VA97, WS98, ZK93]. **Critical** [CF96a, Zim94]. **cross** [CD95, DDD98, Dro99, GHW92, Pap96, Pap97, Pap98, Wir96]. **cross-sectional** [Wir96]. **cross-validation** [CD95, Dro99, GHW92]. **Crossing** [Mi96, HT95, HB99a, Kim92]. **Cryer** [Rie97]. **Csiszár** [CS98c]. **cumulant** [Rao99a]. **cumulants** [BJK98]. **cumulative** [Bor97b, Gu95, Rog95]. **cure** [Tso98]. **curious** [HMT96]. **current** [Abr99, AQ95, Grü94, KS99b]. **current-status** [Abr99]. **curve** [AGV97, Leo99, LY99, PFvR98, Pru92]. **curves** [Cha94, CZ97, Del93, FNARP97, KHW91, KW98]. **cutting** [Sai99]. **Cycle** [BP99b]. **cylinder** [End95, Oka94]. **cylindrical** [AC97b, Gaw97].

D [Poh92]. **D-optimality** [Poh92]. **d'Agostino** [BH90]. **Darling** [BM99]. **Data** [ĆM93b, Abr99, AAJ97, Ahm91, Akr92, AT96, AD99, AQ95, AFH$^+$96, Bos95, Bow99, Bru92, Cai98, Cha94, CL98, CC98b, CM90, CC99b, Cro92, CH96, End95, Fad96, Fad98, Fan99, FY93, Fuj96, Gar98, Gas96, GKS96a, Ger95, GRS99, Glo99, GSW93, Har96, Ind94, JS98, Kni91, KS99b, KPTY97, Kru99a, Kru99b, Krz94, Kul95, Lee99, Leo96, Li95, LT99, Lor95, LP91b, MM98a, MMP97, Mie90, Mie97, Mos94, NNR97, Oka94, PCK98, PP95, Pit98, PL93, PG99, RG95, SS96a, SQC94, SJ98, Son99, ST92b, Sun97b, SZ98, SP99, TV98, TG96, VNS96, Wan99b, Wan91a, Wan91b, WS90, Wil98, Wir96, WZ99, Wu97b, YLB99, YSLW98, Yua96, Zho96, Zho99]. **Data-dependent** [ĆM93b, Mie90]. **data-determined** [CM90]. **data-driven** [Fan99]. **David** [Bal90, BB93a]. **Dawson** [CS95a]. **death** [Fad98, GLM94, KS92, Kyr94, PT96]. **decaying** [ME92]. **decide** [KZ91]. **decision** [BMvdM97, McC90, ZK93]. **decomposability** [BLBL92]. **decomposition** [Mac96, Par96, ST92a, UU95, Wan91a, Wan91b]. **deconvolution** [Pat96, Ste90, vEK98]. **deconvolving** [Wan98a]. **decoupling** [Due98, Hit90]. **decreasing** [AL98, Als96, EZ99, Imh97]. **decrement** [NS96a, NS97a]. **deepest** [Nol99]. **defining** [BM97]. **definitions** [LDG97]. **deformation** [PS99a]. **Degenerate** [God90a]. **degrees** [Zha92a]. **Dekkers** [Tob96]. **deleted** [RR94b, Rot97]. **Deletion** [Jen96, DM98]. **Demon** [DG97]. **densities** [BD99, Coo93b, CAF97, FN95, HLL96, HL92, KK96b, MX96, NS98, PP96b, Spi91, SZ98, Vid96, vRR98]. **Density**

[Eng90, Kat99, KP92, KP93a, Mül97, Wal99, Ahm92, Als96, AB92b, Bar92a, Bas96a, BB97, Bos95, Bru92, CTW97, CW94, Che98d, CF98, ĆM93b, DK99, DMY91, Dia90, DJ95, Far90, Fer98, Fut99, GD97, Giv95, Gov97, Hal90, HW95, HMT96, Haz98, HJR93, Ho95a, Jon90, Jon91, Jon92, Kal98, Kan93b, KM90, KPM94, KC96, KT98, KK96b, Kul95, Kut97a, Leb96, MO99, MS90, Mas94, McK96, MS96b, Mie90, Mie97, Moh92, Olk98, PC91, Pat96, PG99, Rao95, Rhe99, She94, SH99, Tra90, Vie96, Wan92a, Wan98a, WW95c, Wu97b, vE97]. **density-weighted** [Rao95]. **denumerable** [Led95]. **dependence** [Bae97, Bir92, BK96, Bra96a, DS94, Hüs94, KC97a, KC96, Kra98, Lah93, Mud93, Mud94, Nel92, OS98, Par98b, Pen99, SB97b, Tak94, Tra90, Wan92a, Zam90, Zha96]. **dependences** [GC92, Liu94b]. **Dependency** [Sto95, YSM94, Zie90]. **Dependent** [Sai95, Bal94, BS97, Bo98, BD90b, BD92b, Cai98, CG92, CGT97, Che97b, CL98, CM99, Coo93a, ĆM93b, DR96a, FM94, GM99a, Gen98, Gha94, HL97, Ho95a, HH98b, JWR92, KL98a, Kou92a, Lee98b, LV99, LSR90, Lin93, Mas94, Mat92, Mie90, Mie97, Muk94, ND93, PS95a, Ryc92, Ryc95, SS96a, SC91b, SK93, WW90a, Wan99d, ZB94]. **depending** [BN96, SC93]. **depth** [Düm92]. **derivation** [Bal93b, Jia97a, RMV96]. **Derivations** [WJ93, Cav97]. **derivative** [Rao95, Ryc90, SS96b]. **derivatives** [HW95, HMT96, KM90, PC91]. **derived** [Sho97]. **design** [AGV97, CB99, Cha98c, CW98, Imh97, Ioa92, Kag91, Kor99, LN95, Mül97, Rod93, RHO99, Rou93, Wan91a, Wan91b]. **design-unbiased** [Rod93]. **designed** [But99]. **Designs** [DGA95, Wie91, Afs90a, Afs90b, AS96, AK99, Akr93, BD91, Bis96b, Brz91, Brz95, Brz96, Brz97, BCK97, Cha96a, Cha99c, Che98b, CJ98, Das98, DDD98, DW99, DK93, GDD91, Hic99, Hud97, Jen94b, Joh96, Kag90, Kan91a, Kan91b, Kou95, Kou96a, Kou96b, Kou96d, Kou96c, Kou96e, Kou96f, Koz91, Koz96, Man99, MVA93, MZ97, MM95, MH90, Poh92, PS95b, Ras95, Sch97c, Sia94, SJK96, SG96a, Sri98, SW92, TLC97, Tom92a, Vie99, WJ99, Won93b, Won95, YL99, Zha92b]. **Desirable** [Dav94]. **Detecting** [Wat95, GPI99, YSM94]. **detection** [BCQY97, CT94, Fra91, LX97]. **determinant** [Pro98, WH91]. **determination** [Cha99a, PT98, Sha92a]. **determine** [CL94, KM98]. **determined** [CM90, CH98b]. **deterministic** [AC93, CPA95]. **detour** [PS95b]. **deviation** [BP99a, BS93, Bry93, FP99, MN93, PGTD92, Wen97]. **deviations** [AA98a, AA98b, BL99a, Bis99, BD90b, BD92b, Che97a, Che97b, Dar97, Dar98, DZ96, Eic96, Eic98, GRZ99, HT90, Iof93, JWR92, KT98, Löw96, Lug95, Mik97, Tab94a, Tab94b, Tud98, Zaj96]. **Devroye** [Kal98]. **DFR** [PS97b]. **diagnostic** [Fun92, Gei98, HT95, PZ97, YC90]. **diagnostics** [Shi93, Wei90, WS90, WL93]. **diagonal** [LR96]. **diallel** [DDD98]. **diameter** [HkL92]. **diatomic** [Hür93]. **dichotomy** [HS94a]. **Dickey** [MR99]. **difference** [Hud97, PR98b, Poo91, Wan96a]. **differences** [BDS99, Qin97]. **different** [Yat96]. **differentiability** [Che92b]. **Differential** [Der95, Bis99, GA99, Kim99c, LS97, Mat97, RA93, Rut90, She93, Stu98]. **Differentiation** [RMNV99, Pér93]. **diffuse** [AV97]. **Diffusion** [CCHP99, DW92, GCL90, Hof97, Kut94, Kut97b, Kut97a, Sal93, Sho97, Str99, Zha94b].

Diffusions [Gzy90, Cha90d]. **dilation** [BPRS97]. **dimension** [AC99, SN96, Xia97]. **dimensional** [Bal95, CG96, CH98b, Gut97, Kim99c, Kul92, Lef96, MH96, Stu98]. **dimensionality** [Bes92]. **dimensions** [Hee91, MPS97, Wir96]. **Dirac** [PP96b]. **Dirac-function** [PP96b]. **direct** [WW96]. **directional** [Fer96, JS98, Liu97]. **Dirichlet** [Gug98, Jia91, LM98, Lo91, Maj92, PR97, SW90b, Yam90, Zha97b]. **discontinuous** [Str99]. **discrepancies** [Hic99]. **Discrete** [CS98b, PJ95, Ahm91, BHB96, BSW94, CG96, CG99, Cse93, Cse95, Dev93, HK95, Hua91, KJ91, Kru98, Kru99b, KV96, Leb96, Lia99, Lor95, Mas96, NS97a, Olo99, PG94b, Qi97, RG95, Rei92, Rom99, RG99, Sap95, Sho97, TV98, Wal98, Yu93]. **discrete-parameter** [Cse93, Cse95]. **discrete-time** [Leb96]. **discriminant** [Cha90b, Cha92c, DS91, Fun92, Krz94, Leu96, O'N92, Zha94a]. **discrimination** [CAF97, Kou92b, O'N94, PG94a]. **disease** [Yip92]. **diseases** [Ber99b]. **disk** [Jia91]. **disparity** [BS94c, BS94b]. **Dispersion** [Bur93, BPRS97, BZ99, GM99b, GW95a, GP92, KW92, MS97a, MPSG90, RW94, Zha92b]. **Dispersive** [BCR96, Koc96, KM99, MM94, MP90, Aly90, BB90, Bar92b, Bar98b, Fan99, MM91, PS97b, RH91]. **Dispersivity** [AP92]. **dissimilarity** [Zog94]. **distance** [BHB96, Ham95, Kan93a, Kan93b, Kim96, Kou92b, Muk94, ÖH96, Pak96, Qia96a, SNN97]. **distances** [CAF97, CF98, EH99a]. **distinct** [Cha98a]. **distinguished** [NS96b]. **Distinguishing** [How97]. **distributed** [BK93, CLN95, Mal96, Ros93, SMP95]. **Distribution** [Jia91, SS96a, Sch91a, Yu93, ADEM94, AL98, AdlC93, AM97, ANS93, Ame90, And92, AEE92, AVB95, ACS94a, BS94a, BSW97, BAC92, Bal93a, BHK$^+$99, Bar92a, BH92, BR90, BA93, BR99, BR91b, Bho92, BS94d, BK96, CG92, Cha94, Cha90c, Cha92b, Cha96c, Cha98c, Cha90d, Che92a, Che97c, CB96, Chu96, Chu92b, Coh90, CS94, Deg93, DP94, Dev90, DY98, Don91, dE93, dE97, Ehm91, EvZ92, Elf97, Ext91, Fer97, Fro95, Gen99, GK99, GS99, GH96, GH97, GS93a, GP96, Gui96, HK91, HW90, HL97, Har91, Haw90, Hen98a, Hor93, Hos94, HT91, Hua97b, Hür95, Hwa99, IU95, Jev90, Jev91, JS99, JV91, Jon90, KP96a, KO96, Kou97, Koz98, Kry99, LT92, LH96, Lia99, Lov98, Luc96, Ma99, MS97a, Mac96, MM90, Maj99, MZM94, McK91]. **distribution** [MPSG90, NS92, NS96b, NS96c, Ole97, Pak96, PL95, PFvR98, PW97, Par92, PGTD92, RA93, Rob90b, Rob95a, RS91, Rou91b, Rou95, RKD90, RA92, Run93, ST92a, Sal93, SS96b, Sap99, Sco93, SB97b, Sgi96, Sgi98b, SX97, SY95, SW90b, Ste91a, SS97d, SS98, SB95b, Szr96, Tan94, Tan95, TH95, Tsa95, TYS92, WW95a, WJ93, Wan94b, Wan96b, WH91, Won93a, YFL96, Yin99, YSM94, Zim94, dHP99]. **distribution-free** [Cha94, GH96, GH97]. **Distributional** [Arc94b, dUÁGM98, El 95, Wes97]. **Distributions** [Wu92, AA92, AM94a, Abt94, Ahm95, Ala93, Ala94, Alb98, ACS93, ACS96, AFM96, BMT97, BJK98, BB95a, Bar92b, Bar98a, Bar98b, Bél91a, BC96, BD92a, Bil96, Bis96a, Bla91, BDG93, Buc94, CH91, CH98a, CDG93, Coo93b, Deh91, Dev93, DvC95, Don98, DLY96, Dzi95, EJ96, EM99,

Fal94, FB91, FPMP97, FLW99, Gne99, God90b, HJM98, Ham95, HA98, Hür93, IZ94, Jen94a, JdKP95, Joe90, JK95a, JEG99, JK99a, Kal90, KK99, Kir96, Kir98, Koc99, KJ91, Kre96, Kru98, KV96, Lai95, Lef97, Leo96, LM98, Li93, Li94c, LF95b, LF95a, LB98, LL97, Lin90, Liu99a, MRR92, MQ91, MM94, Mi96, Mol93, MM98b, Mus96, Nad99, Nag99, Nay98, Nol98, PD95, Pap90, PD99, Per98, PG94c, PA90, PAT90, PJ95, Poo91, Pur98, Rao90]. **distributions** [Rao99b, RQ99, Rob91, RW94, Ryc92, Ryc95, SB97a, Sap95, SS90a, SJ97, Ses91, Ses92, Szr92, Tan93a, Tar94, TG95, Tsu92, WM97, Wes97, Wir96, Wu97a, YM91, YB99, YM95, Zha94c, ZK97b, Zog94]. **disturbance** [WK99]. **disturbances** [Sin94]. **divergence** [Cav99, CS98c, DB94, TW92a, ZW97b]. **divergences** [MMPZ99]. **divisibility** [BKS96, GMS94]. **divisible** [BLB90, DK93]. **divisor** [Kim99a]. **DNA** [Hol90]. **DNAs** [Sai99]. **do** [CL94, Lah98]. **does** [DS92, LL93]. **Doléans** [DM95]. **domain** [Gel96, Rév96, Sep96]. **domains** [CF96b, Jak94, Mee91, Mee93b, MS97b, Sub94]. **dominance** [ST98b]. **dominated** [Mac98]. **dose** [ZRB98]. **double** [CSC93, Rig95]. **double-integral** [Rig95]. **doubly** [Elf97, KPTY97, Lee97b]. **drawing** [Mil92]. **Drawings** [Hen98a]. **drift** [Rut90, Sgi97, Str96, Yin99]. **driven** [Fan99, Le 98]. **drug** [Tan95]. **dual** [Poh92, Ves94]. **duality** [ED94, ED96, SF94]. **Dubins** [Isa99, Kha92]. **due** [CH99]. **Dümbgen** [Fer94]. **duration** [Bac97]. **dynamic** [Pit98, ZW99]. **dynamical** [BM93, BG95].

E-optimal [DW99]. **each** [KP94a]. **ECME** [Mkh98]. **EDG** [GS93b]. **EDG/3** [GS93b]. **edge** [JS96, PR98a, PRB99, Pal01]. **edge-transitive** [PRB99, Pal01]. **Edgeworth** [SS98, Bab91, FJ92, Kol95, Mon93, SS97d]. **Editorial** [Ano90d, Ano91a, Ano91b, Ano92d, Ano92e, Ano93d, Ano93e, Ano93f, Ano94d, Ano94e, Ano94f, Ano95e, Ano95f, Ano95g, Ano95h, Ano96f, Ano96g, Ano96h, Ano96i, Ano96j, Ano96k, Ano97f, Ano97g, Ano97h, Ano97i, Ano97j, Ano98f, Ano98g, Ano98h, Ano98i, Ano99c, Joh94b, Joh98]. **education** [Dal90]. **Effect** [CMC94, BW93, Dav97, PP95, SG96b]. **effectiveness** [Mur92]. **effects** [BL91, CR91, Das92, MVA93, Omo97, SQC94, SW90a, SP98, Sut97, Wu97b]. **efficacy** [Kou90]. **Efficiencies** [Jen94b, Bar95a, CMC94]. **Efficiency** [ABY94, Jen93, Baj92, Brz96, But99, Cha90c, Das98, Dav94, Dor97a, Gru91, Gui96, He94a, He94b, HP93a, KMC98, Koz96, Lia95, Mor94a, Pak96, SG96a, SS90b, Tso98]. **efficiency-balanced** [Das98]. **Efficient** [Cro94, Puk97, Sch99b, Yan90, ZR96, Mof97, ÖH96, Sch96a, Sch97c]. **eigenvalue** [Düm95]. **eigenvalues** [Jin93]. **Einmahl** [Tob96]. **element** [SC93]. **elements** [ARV97, Due98]. **elicitation** [PGTD92]. **elimination** [Brz95, Cha96a, Sia94]. **ellipsoid** [CHW93]. **elliptical** [Chu92b, Kou92b, Nay98, Rao90, Zha94c]. **elliptically** [Gen99, GV91, LF95b]. **embedding** [Bél91b]. **Empirical** [BM96, DLS90, Leo93, NNR97, SB96, WJ99, Zha97a, BP99a, BDG98, BH92, BV92, CMS97, CH98a, Cro98, Dar97, Deg93, DP94, EvZ92, FR92, FR95,

GKL96, GS99, Ham98a, Ham98b, HL97, Hor90, HS99, Hua97b, IM97a, Jia99, Jin95, Kni91, Kri90, KZ91, Lah98, Lat98, Lee96b, Lee97c, Lia99, LY99, MHL95, OS98, SV99, Shi97a, Szy94, Wan94b, ZK97a, Yu93]. **empiricals** [Yan96b]. **empty** [TLC97]. **endpoints** [JR99]. **energy** [Gom96]. **engineering** [FL91]. **ensembles** [Jen97]. **entropy** [EPS94, MMP97, PL95, Par99, Rom99, Stu98, WW95c]. **entry** [CY99]. **environment** [BL94, Li97]. **epidemic** [CS92, Rei92, Tan93a]. **equal** [dE93, Kre96, O'N92, SC90]. **equality** [AC91, ABK98, Del93, Gro97, KHW91, KW98, KS95b, NNR97, NS96c, RW94, Sch96d, Sch97b]. **equation** [BW99, FRS93, GA99, Kar96, LPB90, PL92, PL93, RZ92a, Rig95, RT93, Uno96]. **equations** [BT91, Bis99, Cho97, Gat93, Hey94, KMC98, Kim99c, LS97, Mat97, Rut90, She93, Stu98, Tud98]. **equilibrium** [Phe95]. **equitable** [Isa99]. **Equivalence** [BB93a, BB94, MS92, Sgi98a, CM95, ES96, GP99, IK92, LZ94, MM91, Mun99a, Won95]. **Equivalences** [GKS97]. **Equivalent** [Bra99a, Mik98, Per98]. **equivariant** [Jey91, KP94a, Nay98, Zie99]. **Erdos** [BB91a, Wan99c]. **Ergodic** [LW92, CH98b, Kut97b, Kut97a, Nob95]. **ergodicity** [ACH97, AC97a, BL95, BL99b, Lu96, Tan96]. **Erlang** [Luc96, Mil99]. **Erratum** [Ano96l, Ano99d, Ano99e, BL99b, Ham98a, Lin00, LGC99a, Rad99]. **error** [Abr93, Alt93, Bal97, Bal98, BKR92, BAV98, Bos95, BS91, CER93, Che93, CH94b, Elt92, Fal90a, Hal95, HJM98, Hua99, Hug96, HS94b, Ioa92, JH90, Kul95, LH98a, Mie97, NG95, PS98, Pog92, Pou93, Rog95, Sar96, SMP95, SS97c, SR97, TW92c, WK99, Wan99a, Wan99b, ZK93, ZL97, vE97]. **error-in-variables** [ZL97]. **errors** [Akr96b, BS94b, Cha99b, CD94, CR91, Deo97, FNARP97, GKS96b, Gle93, HkL92, IA97, KL98b, Kou92a, Lee93, Liu97, Muk94, SB96, SS99a, SP98, Tsa98, Zha92a, ZK97a]. **errors-in-variables** [Akr96b, BS94b, HkL92, Tsa98]. **errors-invariables** [Gle93]. **escalation** [ZRB98]. **Esseen** [Che98d, RZ94, Wan99d]. **Esseen-type** [Che98d]. **Essential** [Mór92]. **estimability** [Nee91]. **estimate** [BD94, CR97, cIC99, ĆM93b, Dev94, DK99, DM93, Fal90a, Fer98, Fut99, GT99, GW97, Hou97, Ind94, KP94b, Ral92, RZ92a, Rou95, Rut93, She98]. **estimated** [AD99, Har91, Hud97, NM97, WJT92, Zog94]. **estimates** [ABY94, BW97, BZ99, CW94, CL98, Che92b, DL91a, FNARP97, Gao95, JH90, Kan91a, Kan91b, KM90, LSZ98, LZ91, Mar99a, MH96, Por92, Rie97, Rob95a, Rou91a, SD99, Sch96c, Sun95, WW95a]. **Estimating** [Alt93, BS95b, Hua91, Lee93, Lee95, Loh97, MM90, Mar91, Mar99b, Phe90, YF93, dHP99, Ani94, BD99, Fro95, Hey94, HT95, Hsi95, Kag90, KMC98, KS96, Nay93, RZ92a, SZ92, Sut97, Wan98b, WPH96]. **Estimation** [AD99, BR91a, CPPP98, DJ95, Elf97, Fuj96, GV92, HL92, Hus96, KD92, Kul92, KM93, KL98c, LF95b, Liu96, MO99, MSS90, PC91, Pen99, QR92, RP95, SB97a, Sch94, SQC94, Sin94, SR97, Wan96b, ZW99, AS95, Ahm92, Ahm95, Akr96a, AM93, AV97, AB92b, BG99a, BS94b, BR90, Ber99a, BKR96, BG95, BS96b, CR92, CB99, CTW97, Cha98b, CG94, CS93a, CW94, CD94, CH99, Cro92, CF98, Das92, DK90, DF95, DS91, DGS99, Dia90, DJ97,

DMLP97, DT98, DL91b, DLY96, Efr94, EH99b, ED94, ED96, EJ96, Eng90, Fal94, FG92, Far90, FM92, Fer96, FP99, FR95, Fox97, FP98, Gal98, Gar98, Gas94, GD97, Gro98, Gu98, GL95b, HM90, Haz98, Hil99, Ho95a, Hof97, Hof99, HK95, Hu97, Hua97b, HB99a, HP93b, Hwa99, IU95, IZ94, JS96].
estimation
[Jin93, JS99, Joh91, Jon90, Jon91, Jon92, JS90, Kak97, KD93, KS95a, Kat97, Kat99, KMC98, KP92, KP93a, KPM94, Kim99c, KA99, KZ96, Koh99, KK96b, KL98b, KP94a, Kuk99, Kut94, Kut97b, Kut97a, Le 98, Leo99, LW92, Li95, Mag90, Mar94, MHL95, Mas94, McK96, Mee93a, Mie90, Mil99, MvdM97, MN97b, Muk94, Nag99, Nay98, NS96a, NS96b, NS97a, O'N94, ÖH96, Pak96, PL95, Pap95, PP95, Par98a, Pat96, Ped97, PS96b, Phe95, QT90, RG95, Rao92, Rao95, RQ99, RCBG96, RCD93, RS91, Rou91b, RMV96, Ruy96, Ryc90, SV91, Sch99a, Sch96b, Sch96a, Sch99b, Sém96, SC90, She94, SHC99, SA97, SG91, SS90b, SS97b, SNN97, TP96, TW92a, Tra90, Uno95, VNS96, Vel93b, Vie99, Vie96, Wal99, WL95, Wan99a, Web92, Wie96, WZ99, Wu97b].
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integer-valued [Jes93, WZ95, Wen97]. **integers** [DH97]. **integral** [Gaw97, GR99, HN98, Lee98b, Loh97, Pri99, Rie97, Rig95, Sav94, She98]. **integrals** [Ger91, Ger93, GM93, HW95, HS94a, Nik99, OW91, Pér93, SW90b]. **Integrated** [Ioa92, FRS93, FB96, GT99, Mie97, PC91, vE97]. **Integration** [ET91, Sav94]. **integrative** [San92]. **integrators** [MZ93]. **intensity** [Bal95, GW96b]. **interacting** [LS98]. **interaction** [GPI99]. **interactions** [Man99, Zel90]. **interarrival** [Sim92]. **interblock** [Zha92a]. **intercept** [Cha99c, Wat95]. **interim** [Gei93]. **Intermediate** [Pap95, Cha92a]. **interpolated** [Nyb92]. **interpolation** [CP97]. **interpretation** [SS94b]. **interquartiles** [Bin96]. **intersection** [AHZ97]. **Interval**
[Cha98b, Als91a, BJZ90, Huw95, HP93b, JK95a, Lee99, PCK98, Ped97, PL93,

WGR94, WC97, Wan98b, YSLW98]. **interval-censored** [PCK98, YSLW98]. **intervals** [AB92b, Bax93, Cha94, Dre99, FTV98, Fis91, Gil92, GH96, GH97, GR91, Gov97, Hei93, Jey92, Kab99, PP92a, Qin97, Ram96, Rhe99, Sta92, Tsa98, Wan98c, Zha97a]. **Intervention** [SK93]. **intraclass** [CC98b]. **Intrinsic** [FR95, PP92b]. **invariables** [Gle93]. **Invariance** [PR98b, DMY91, HZ99, KW97, Rob95b, RZ92b]. **Invariant** [Che92a, Las97, Wat93, BG95, GS95, HLL96, Löw97, Tak91, Yu93, Zim94]. **inverse** [AM97, BV92, BR91b, Cha90c, GO99, HKR90, Kou97, Lin98, MS97a, MZM94, MW90, Olk98, Rob91, Ruy96, San92, Ses92, O'N91]. **inversion** [Shi99]. **inverted** [LSZ98]. **involving** [FRS93]. **irreducibility** [CmHP98]. **irregular** [Hof97, vRR98]. **irregularly** [SS94a]. **ISE** [Jon91]. **Isotonic** [HM90, WZ99, CC94c, DL91b, Qia92, Qia96b]. **isotonicity** [Par98a]. **Itô** [Tud98]. **Iterated** [Ber96, Löw96, TV97, AK95, CF97, Dor97b, EN93, GKL96, Gao95, Hen97a, Hou97, JK95a, LT96, Neu98, Nor95b, Shi95a, Tob96, Tom90, Tom92b, VD91]. **Iterative** [Sun95, CHW93, WK99]. **IV** [Nag99].

jack [Gru91]. **jack-knifed** [Gru91]. **Jackknife** [Sha91, Cha98d, Hou97]. **jackknifing** [She98]. **James** [Ber94, GP91]. **Jensen** [Pit90]. **Jensen-type** [Pit90]. **Joint** [Chu96, BL91, Cha94, DY98, HA98, LV99, NS98, Rao99a, ST90, Yin99]. **jump** [ET91, Pri99]. **jumps** [Bor97b].

Kalman [LG93, NG95, Rut93]. **Kanazawa** [Jon95]. **Kantorovich** [Bel99a, CATD93]. **Kaplan** [Cai98, Cha96c, SD99, She98, Stu94, Yan94]. **kappa** [CC98b]. **kappa-type** [CC98b]. **Karhunen** [RMNV99]. **Katz** [Lan98]. **Kendall** [dE93, Shi98]. **Kernel** [CTW97, FNARP97, LY99, PS97a, Rou91a, She94, Tra90, Ahm95, AL97a, Bly94, ĆM93b, DR96a, DK99, FH92, Giv95, Haz98, JS99, JH90, Jon90, Jon92, Kan93b, KM90, KMC98, KP93a, KPM94, KC96, Mam90, Mie97, Mül97, Rie97, SX97, SH99, Wu97b, vE97, vEK98]. **kernels** [Chr94, Sch97a]. **Kiefer** [BV92, Cha92a, Cha99b, DS92, Kep97, Lah92]. **Kiefer-type** [BV92]. **kills** [KV99]. **kind** [Wen97, Yam90]. **kinds** [Hen97a]. **knifed** [Gru91]. **known** [GG91, Gle93, KM90, Mar94]. **Kolmogorov** [Cek95, CA97, Chr94, JPZ97, Kim99b, Kri93, Par92, ST98b, Ser96b, She93, Tom92b, TYS92, TYS95, Vas90, Wan99c, ZC95]. **Kolmogorov-type** [ST98b]. **Koul** [FZ92, Zho99]. **Koziol** [GS99, Stu92]. **Kramer** [Som93]. **Kronecker** [Brz97]. **Kullback** [Cav99, Kan93b]. **kurtosis** [AM94b, TG95, ZK97b].

L [GR99]. **L-superadditive** [GR99]. **lack** [Sha92a]. **Lagrange** [GW96a]. **Laplace** [Bar98b, Bar99, BV92, BOR99, CB96, JN97]. **Laplacian** [BG99b]. **Large** [AGMCA96a, BB91a, Bis99, BD90b, BD92b, Che97a, Chr90, Chr97, Csö92, CS96b, Dar97, Dar98, DZ96, Eic98, EK96b, Ete97, FP99, Gut92, HK91, HO95b, Hon96, Hor90, JK98, Mar95, Mik97, Pet96a, Rem98, SM92,

Sun98, Sun99, Tud98, Zaj96, dJ96, Arc98a, AGMCA96b, BMT97, BP99a, Bir92, BB95b, BS93, Bry93, Cav99, Eic96, EN99, Fro98, FL91, GRZ99, Iof93, JV91, KT98, Löw96, TW92b, Tom99]. **large-sample** [Cav99]. **largest** [dE97, FB91]. **Last** [BDG98, cIC99]. **late** [Ber99b]. **late-onset** [Ber99b]. **later** [BVB93, ES90, Lin92b]. **Latin** [Loh97]. **lattice** [Afs90b, Bab91, CS98a, HB99b, QT92]. **Lattices** [IMSK95]. **Law** [AK95, AGMCA96a, Chr90, Chr97, CS96b, EK96b, Ete97, GP99, Gut92, HO95b, Hon96, JK98, Mar95, Neu98, Pet96a, Rem98, SM92, Sun98, Sun99, VD91, dJ96, ARV97, Arc98a, BP99a, Bo98, Dev93, Dor97b, EN93, GKL96, GT99, Hal90, Hen98b, Mar99b, MM92, Nor95b, Qiy95, Sch98a, Sep96, Tob96, Tom90, Tom92b, Tom96, Tom97, TV97, dC93, BB91a, Csö92, Hor90]. **Laws** [Bir92, LT96, AGMCA96b, Bin95, CF96b, CH98b, DP94, Fro98, Gao95, GO97, Hen97a, Hen97c, KP93b, LL95, MW90, ND93, PL98, Pak98, Pfl91, Sch95, Sch99a, Sub94, WZ95]. **LB** [WRL95]. **LDP** [Deb99]. **Leadbetter** [Rie97]. **leading** [Ong95]. **Least** [MN93, Mül99, Par98a, Vie99, BG99a, BM96, But99, DJ97, Fro95, GS93a, GK97, HT90, Kun93, MP99, PL92, SB91, Sch96c, Tab94a, Tab94b, Van93, WTC90, WCT94, WL95, Yat96]. **Least-square** [Vie99]. **Least-squares** [Mül99, BG99a, DJ97, Fro95, WCT94, WL95]. **Lebesgue** [Mac96]. **Leffler** [PJ95]. **Left** [Rut95, PCK98, PG99, Sun97b]. **Lehmann** [Bar95a, KK92]. **Leibler** [Kan93b]. **length** [Dre99, FM99, KA97, LMF97, Rig95, Sai95]. **lengths** [HA98]. **Lett** [BL99b, Ham98a, HV00, Lin00, LGC99a, Pal01, Rad99]. **level** [BvHS99, DGA95, HN97, HB99a, KP93b, Pau96, PL92, Tom93, YL99]. **levels** [Bal95, HW97, Jia97b]. **leverage** [CMC94]. **Lévy** [BD94, Bra99b, Gut96, Gut97, Li94a, Neu98]. **Lie** [CCHP99]. **life** [AA92, BN97, Don98, FP94, Ger96, LSR90, Lu97, SC99]. **life-testing** [Lu97]. **Lifelength** [BL94]. **lifetime** [AL98, FPMP97, Grü94]. **lifetimes** [NS98]. **light** [Bra99b]. **lightly** [DB96]. **Likelihood** [EK95, EZ99, LP97, WZ95, YL96, AM98, AL91, AL92, AM93, AEE92, BT91, Bis99, BG91, cIC99, CD95, CL98, DeR94, DeR96, DT98, ED94, ED96, FM92, FS93, Gar98, Gas94, Gho95, Gu98, Hey94, HKR90, Hu97, IM97b, IZ94, Jin95, KD93, KC95, Kuk99, LSZ98, LPB90, Li95, MGH99, MS92, MH96, Mil99, NNR97, Par96, PL92, Qin97, RS91, SB97b, SA97, SS92, Siv99, Tza98, Wan94a, WJ99, YSM94, Zha97a, ZR96]. **likelihood-based** [CD95, SA97]. **likelihoods** [Gan98]. **Limit** [Arc94a, Arc95c, BC96, BCH98, BP93, BP92, Bry93, Cro98, Düm92, EH99a, FZF93, FZL97, GD97, GO97, Gut90, HH98a, HV97, Hen97c, Hor90, Hus97, IL98, Joh94a, KP93b, LP90, Lee97b, Lee97d, MP93, Mik97, Mik98, PL98, PS95a, Qui99, Rog95, Sai95, Sai99, SH95, Tan93b, Yan94, ZK97b, dN95, AHR91, BCC99, Che97a, CY99, DP94, Dzi95, FS98, Gam97, GKS97, Hen98b, JPAS97, JK95a, Liu94b, MR97a, MM92, MW97, PS99b, QW97b, QW97a, Str94, TT91, WW90a, Wan92b, Wan94b, WRL95, Wen94, WW95c, Wes97, Yan96b, Zho96]. **Limitations** [Akr93]. **Limited** [Car92, Ruy96]. **Limiting** [Bar92a, Epp99, RA93, RW99, Ame90,

BES95, Deh91, DS92, MM98b, Ros93, RS98, RR91, TH95, Wir96, Zim94]. **limits** [AAK97, BH90, ES96, HS91, Hor90, HCJ97, Shi95a]. **Lindley** [Sta97]. **line** [Ram96, Woo95]. **Linear**
[Cha92c, GK97, HM96, Jia97a, Kou96b, McK91, Mun99b, NS91, Yat96, AC91, ACGM99, ACH97, AC97a, BW97, BG99a, Bal93a, Bal97, Bal98, BHZ99, BS95a, Bas94, CF99, CFS99, CER93, Cha99b, cIC99, Che93, DL91a, Dav94, DB97, Dro99, EH99b, El 95, Elf97, FZF93, FZL97, FK94, FZ92, GL95a, Gao95, GKS96a, GD97, Gle93, GP99, Gro98, Hoa93, HP93a, HT96, Hus96, HP93b, Iso95, Jen97, JK95b, KW96, KS98a, KM97, KHW91, Kou96a, Kou96d, Kou96e, Kou92a, KL98c, Le 92, Le 98, Leb96, Lee93, LH96, LZ97, LMF97, Lee97d, Leu96, Lia95, Liu96, MP99, Man99, Mar98, MN93, MZ97, Mud93, Mud94, Muk94, Neu94, O'N92, Oht96, Pak96, PP92b, Por92, PW92, QR92, RZ92a, Rut95, SB96, SV99, Sar96, Sat92, Sch96b, Sch96c, Sém96, Sep92]. **linear** [Sev98, Sil97, SMP95, SP98, Son99, SS94b, Ste93, TW92c, Vas90, WK99, WW92a, WJ99, Wef91, Wie91, Wie96, Wu90, ZW99, dN95]. **linear-quadratic** [El 95, Le 92]. **linearity** [CM99, CPPP98]. **linearization** [Str99]. **linearly** [FL91, Mar98]. **lines** [Pau96]. **link** [LZ97]. **linkage** [LP97, PS94]. **Linking** [CG94]. **links** [DH90]. **Linnik**
[And92, Dev90, KO96, Koz98, Pak98]. **lives** [BPRS97, BOR99]. **Ljung** [ST92b]. **loan** [Leo93]. **Local**
[MS96b, AHZ97, ACGM99, AK95, BH96, CF99, Che97a, CS94, DM93, FN95, FR93, Gam97, Giv95, HT95, HB97, Jan94, KW97, KMC98, MW97, Moh92, PZ97, Sal93, Shi95b, SW99, Str99, TW92c, WW90a, Wan92b, WL93]. **Locally** [AC91, DBD95, SC91a]. **Locating** [Shi97a]. **location**
[Ang96, BSW97, BZ99, CH94a, Cha98b, CS93a, FS99, GR93a, Gor91, HL96, JS97, JS90, Krz94, Leu96, LZ91, Ma99, MN97a, MM92, Nay98, ÖH96, Rot93a, Sah97, Str96, YL96, Zam90]. **location-scale** [BSW97, FS99]. **Loève** [RMNV99]. **Log** [SB91, BB93b, FS93, KK96b, KC95, SW99]. **Log-concavity** [SB91, BB93b]. **log-densities** [KK96b]. **log-likelihood** [KC95]. **logarithm** [AK95, Dor97b, EN93, GKL96, Gao95, Hal90, Hen97a, LT96, Neu98, Nor95b, SH95, Tob96, Tom90, Tom92b, TV97, VD91]. **logarithmic**
[BH96, CF95, CF97, HW90]. **logical** [Aic98, BM97]. **logistic**
[CH99, JL96, O'N94, Ste91a]. **loglinear** [Bal97, Bal98]. **logrank** [LT99]. **Long** [GM99a, DR96a, Deo97, GKS96b, Kou92a, Lah93, LL93, Mór94b, Muk94, PG94b, SB97b]. **Long-** [GM99a]. **long-memory** [Deo97]. **long-range** [DR96a, Muk94]. **longer** [LVCW93]. **longest** [FM99]. **look** [Cha98d, Mon93]. **loop** [IWLX99, SS92]. **Lorenz** [Cha94, CZ97, Wil96]. **loss** [DGS99, Hür93, Kab98, Kan93b, Mar97b, PL95, WK99]. **losses** [FR95, Leb96, Rou97]. **lotteries** [Hen98a]. **lotto** [Joe93]. **Low** [Coo98, Coo96]. **Lower**
[Shi95a, GW93, HH94a, HH94b, JPAS97, Jia97b, Qia92, Uno96]. **LPQD** [Lou99]. **LS** [GL95a]. **LSE** [Akr96b]. **LTAD** [Tab94a]. **Lugannani** [BW95]. **lumpability** [Led95, Pen96]. **Lundberg** [CW97]. **Lynden** [Yua96].

M [Kou92a, ZN95]. **M-estimators** [Kou92a]. **M-type** [ZN95]. **MA** [Fra92a, SS93a]. **MAD** [Fal97]. **main** [SG96b]. **main-effect** [SG96b]. **majorant** [Wan94b]. **majority** [Nol99]. **Majorization** [Vit99, AP92, KS93, Pin94]. **Mallows** [Wer96]. **manifold** [ZW97a]. **manifolds** [Bax97, HJR93, HL96]. **Mann** [dE97, Zie90]. **Mantel** [BW93]. **mappings** [Git97]. **Marcinkiewicz** [Bo98]. **marginal** [AG94, ACS96, CH98b, DMY91, dE97, IK92, IK95, Jev90, Par98b, PP96b]. **marginals** [MRR92]. **marked** [BMS97, FP99]. **marker** [HT95]. **Markov** [Adk93, BP99a, Ban90, BR95, BT91, BR98, Bra99a, Car94, Cha99b, CH98b, Cse93, Cse95, DK92, DR96b, DT98, Dup97, Fad98, Fer99, FF97, Gro97, HA98, HLL96, Hug97, HRS99, HB99b, KD92, KD96, Las97, Led95, Lim93, LL95, Lou97, MRN93, MM96, Mat93, MW97, MMPZ99, Pen96, POGP96, Pfl91, Phe90, RCD93, Rou91b, Sen93, Spr98, Tan96, Tan93b, Wen94, WW95c, Yca92]. **Markovian** [AB92a, BVB93, Pet96b, Tan94]. **Marshall** [Bol98, Wu97a]. **Martin** [Nor95a]. **martingale** [ARV97, Cab90, Fie90, PR96, PR98b, Rac95, Sch99c, Wes90, Wes94, Wis92]. **martingale-difference** [PR98b]. **martingales** [CM95, DL91a, Eth98, FZL97, Gaw97, Iva96, Joh94a, MZ93, Shi97b]. **Mason** [BB91a]. **mass** [CATD93]. **Master** [Ano91c]. **matches** [BGP94, HMG98]. **Matching** [SN96]. **Mathisen** [SB94]. **matrices** [BMT97, KL99, Kou95, PG94a, Sch96d, Sch97b, WW95b, Wan96a, Wan91a, Wan91b, YSM94, Zha94c]. **matrix** [CS96a, Cor93a, Gle93, GP92, GV91, Jin93, KK96a, Li93, Li94c, LF95b, Mar91, Mof97, NS96c, Olk98, PFvR98, ST92a, Sar96, Sat92, Shi99, Str94, TS93, WH91]. **matters** [He94a, He94b]. **max** [Arc92, Baj92, CF96b, FS98, LZ91, MR97a, Nol99, Sub94, Won93b]. **max-limit** [FS98]. **max-stable** [MR97a]. **max-type** [Baj92]. **maxbias** [Bas94]. **Maxima** [Hüs94, BSW94, GN94, Gut90, HV97, HH96, Kau95, Olo99, PL98, QW97b, QW97a, Qi97, RR91, Rot97, Sgi96, Tom96, Tom97]. **Maximal** [Ete99, Bar92a, Mac98, NV99, Qiy96, SC93]. **Maximin** [Sch97c, Bis96b, Lee96b]. **maximization** [ASC98]. **maximizers** [Fer99]. **Maximizing** [Cha96b]. **Maximum** [Gar98, Hu97, IZ94, KD93, MMP97, Mil99, Pem96, PL92, Sre95, AM93, AEE92, Bis99, BG91, cIC99, CL98, CW98, Chu96, Coh90, DT98, ED94, ED96, Fal90a, FM92, FS93, Gas94, Gho95, GO97, HKR90, Hua98, IM97b, Kuk99, LSZ98, LPB90, LH98b, Li99, MGH99, MM92, MH96, Moh92, Poo91, RS91, SB97b, Shi97a, Sta95a, Sta99, Str96]. **Maximum-likelihood** [Hu97, CL98]. **maximum-order** [Hua98]. **McCullagh** [Ses91]. **Mean** [BS91, FP94, JH90, Sar96, Abr93, ARV97, Ani94, AGMCA96a, Bal90, BDG98, BDS99, CPS93, CR95, Cha90c, Cro92, Csö92, DB96, Dre99, Elt92, FG92, Fis91, Fox97, Gal98, Gug98, Ham95, Haw97, HL96, HKR90, Hu95, Hua99, Ind94, IU95, IM97b, KL98a, KP94a, KZ91, LB91a, Liu99b, Llo91, Mar94, MZ91, MZ97, Mie97, MvdM97, Oos94, PKM93, PW97, PGTD92, Pit90, Rad96, Rad99, Ryc90, Sai95, Sep94, SB95a, SQC94, SZ92, SS99b, Sri91, SS90b, Sta92, SS97d, SS98, Uno95, WW96, WK99, Won93a].

mean-variance [Pit90]. **meaning** [KL97]. **means** [ABK98, Arc95a, BL99a, Omo97, Ped97, PS97b, SS92, TYS95]. **Measure** [PV90, BDG93, BG95, BN96, GLM94, Jum99, Kni91, Koz97, KZ91, Lee90, Löw97, RW92, Sch99a, Sch99c, Sto95, Swa96, XM91]. **measure-valued** [GLM94]. **measurement** [BAV98, CER93, DLW96, Hug96, HS94b, Nav99, SS97c, Wan99a]. **measurements** [Afs90a, Jen92]. **measures** [Akr93, Als91b, BN96, Cek96, dC98, Dar97, DB94, EPS94, Fun92, GR93a, Mik98, MH90, Nel92, Ras95, RG99, SQ90, Sch95, Szy94, WTC90, WMN94]. **measuring** [XM91]. **Median** [CF90, Tak91, CMS94, Che98c, Cro98, Fal97, Ham95, Hua91, Jey91, LM92, NOT90, Oos94, Qia96b, SB94, Van93]. **medians** [CC99a, Hua99, Mar91, NNR97]. **Meier** [Cai98, Cha96c, SD99, She98, Stu94, Yan94]. **memory** [Deo97, GKS96b, PG94b, SB97b]. **ménage** [Hol91]. **Menten** [DW99]. **method** [AL97a, BB92, CAGM98, FL98, GS96a, HB99a, Jin95, Jin96, Lim93, LN94, Lou97, Mar99b, PK96, PP96b, Rao95, Sho97, TG96, Wer96]. **methodology** [MS99]. **methods** [Bru92, Cha99a, GT99, GD97, HN97, Kal98, KP93a, SV99, WCT94]. **metric** [CR98, CT99, Las97, Maj99, Roo95, vRR98]. **Metropolis** [dC98, Hol98]. **Michaelis** [DW99]. **mid** [Bin95, Bin96]. **mid-range** [Bin95, Bin96]. **Midzuno** [Sah97]. **MIFR** [AB97]. **Mills** [Wic90]. **Min** [LZ91, Bas94, Joe90, Nol99]. **Min-max** [LZ91, Nol99]. **min-maxbias** [Bas94]. **min-stable** [Joe90]. **mini** [Won93b]. **mini-max** [Won93b]. **Minimal** [KG90b, Khu97, Won93b, Aic98, BD91, BCH98, Rad96, Rad99, Sch99c]. **minimality** [Sch99c]. **Minimax** [FG92, Hof97, Hud97, Mag90, BMvdM97, Fer96, HT95, Kor99, LB91a, PL95, RKD90, Sta92, Wei91, WW90b]. **minimaxity** [Erm92, Ser96b]. **minimizing** [Wu92]. **Minimum** [BS94b, Kou92b, Muk94, Pak96, Qia92, Qia96a, SNN97, BW97, Bar92a, Cha91, CLN95, CHW93, GS95, KP94b, ÖH96, SS90b, SS94b, WK99]. **minorants** [Bal93b, Raq97]. **MINQE** [Cha91]. **MINQUE** [Gro97]. **misclassification** [Cha90b, CH99]. **MISE** [Jon91]. **Mises** [Chr97, Kau95, ST96, Zim94]. **Mises-type** [Zim94]. **missing** [CP97, Gar98, LP91b, SS96a, SQC94, ST92b]. **misspecified** [Oht96, Sém96, Sev98]. **Mittag** [PJ95]. **Mittag-Leffler** [PJ95]. **Mixed** [Per98, Wan96a, Cha99a, Gu95, Har91, Jev90, Jev91, Khu97, Krz94, Li96, SB96, Sil97, SW90a]. **mixed-effects** [SW90a]. **mixing** [AdlC93, BDG98, BT95, Bos95, Bra99a, CR92, Dzi95, Ger93, HL92, Kim93, Kim99b, Kri90, Kri93, Lee97d, Lie99, MM90, Mat93, PS96b, Per98, Qiy95, Rad96, Rad99, Rao99a, Rie93, Sha93, Vei90, iY95, Yu96]. **mixingale** [Dav93, dJ96]. **Mixture** [Koz98, O'N94, Pak98, AS96, AM97, Bas96b, DK90, FY93, Hoa93, KO96, MGH99, Mi99, PD99, PT98, SC91a, Ste91a]. **mixtures** [AdlC93, BC96, EM99, Jen97, Kou92b, McK96]. **Miyakawa** [Gas94]. **ML** [Fer97, Nag99]. **ML-estimator** [Fer97]. **MLE** [AB92b, Gan98, PCK98, SS96a, YB99]. **MLEs** [Gas96]. **MM** [ABY94].

MM- [ABY94]. **mode** [AFM96, CH98a, Fut99, Vie96]. **Model** [HT90, MT99, NS97b, AS96, Aic98, Akr96b, ACH97, AC97a, AM93, AFH$^+$96, BS94b, BKR96, CF99, CFS99, CS96a, Cav99, Cha96b, Cha96c, Cha91, CR91, CT94, CS92, CC94c, CLK96, CK94a, Das92, Dav94, DW99, DB97, DT98, ES96, FS99, FY93, Fra91, Fra92a, Fra93, Fuj96, Gar98, Gas96, GKS96a, GS99, Gho95, Gom96, Gro97, Gu95, Gu98, Han93, HP93a, Hug96, Hug97, HT96, JL96, JM90, JW99, KS99a, KG90b, Kul92, KM93, Kun93, Le 92, Lee93, Lee98b, Lee99, LN95, LB91b, Lu96, LC92, MRN93, ME92, Mar97a, MM96, MM98a, MV95a, MST97, McQ99, MPS97, Mof97, Nad99, Oht96, PKM93, PFvR98, Pit98, Por92, QR92, RZ92a, RG99, SB96, Sém96, Sep92, SB97b, Shi93, SQC94, SA97, SPH91, Sin94, Son99, SS94b, Sri95, SS97b, SS97c, Sta99]. **model** [Stu92, Sut97, Tan95, Tso98, WW92a, Wei90, WS90, Wie96, WMN94, Yan90, Yan96a, Yan96b, Zam90, Zha92b, ZL97, O'N91]. **Modeling** [Fra92b, KC97a, AC97b, Lea91, PD99]. **modelisation** [GR92]. **modelled** [PW92]. **Modelling** [Fad96, Fad98]. **models** [AC91, ACGM99, BW97, BG99a, BS97, Bas94, BS94c, BHB96, BL95, BL99b, BAV98, BR98, CER93, Cha99a, Cha99b, cIC99, Che93, CD94, Che94, Che98a, CM99, CH99, CPPP98, CPA95, Cho97, CK94b, CV97, De 96b, DZ99, Dro99, EH99b, FP94, FC96, FCUOCN96, FBCCN96, FZ92, GL95a, Gao95, Gle93, Glo99, Gne98b, Gne99, GW96a, HJM98, HM96, Hil99, Hoa93, HOGFLC98, Hus96, HkL92, HS94b, IK92, IK95, IWLX99, Jan94, Joe91, JK95b, KS98a, Kan92, Khu97, Kor99, Kou96a, Kou96b, Kou96d, Kou96e, Kou92a, Kuk99, LSZ98, LPB90, LZ97, Lee97c, LSR90, Lia95, Liu96, Mar98, MN93, MZ97, MSS90, Mi99, Mor94a, Mos94, Muk94, MS97c, Mur92, NY90, NG95, Omo97, Ong95, Pak96, PR96, PW97, Pap96, Pap97, Pap98, PL92, PL93, Qia96a, RP95, SC93, Sch96b]. **models** [Sch96a, Sch96c, Ses92, Sev98, Sha90, SS94a, Sil96b, Sil97, SW90a, SMP95, SP98, Str99, SR97, SNN97, Tan94, TV98, TP96, TP98, TW92a, TW92c, Tsa98, WGR94, WJ99, Won95, WW94, WPH96, WS98, YR96, Yip92, ZW99, Hof99]. **Moderate** [Che97b, JWR92, Dar97, Dar98]. **modes** [Nol98, Ves94]. **modification** [Muk92b]. **Modified** [Rob90a, ST98a, CF90, CS92, Dat95, HT91, LT99, MG96, RMNV99, YSM94]. **Modifying** [FZ92]. **modulo** [PP92b, QW97b, QW97a, Sco93]. **Moment** [Lin92a, DS92, Fan91, Joh91, KK96a, Kim93, Lan96, Lan98, Lin97, Lin00, Lin98, RB96, TS93, dlPG92]. **Moments** [Bac97, CL94, Chu92a, Gha94, GK98, Hos94, Sch95, SBD92, Tsu92, Als96, ACH97, BAC92, Bal93b, BJK98, Bél91a, DW92, DB96, Dav93, GM93, GP96, IL98, Irl97, JK95a, KP96b, LT92, LH98b, Neu94, PS99b, Raq97, ST90, ST98a, Sat92, Sgi97, SW90b, SD93, Stu97, TS96, ZK97b]. **Monge** [Bel99a, CATD93]. **Monotone** [Lia99, BlZ93, DMLP97, Kra98, Muk92a, PCK98, SS96b]. **Monotonicity** [HS94b, Koc94, Bra96b, GW96b, Pre93, Sap95, Sap99, YLB99]. **Monte** [HRS99, Kuk99, RQ99]. **Morgenstern** [Mik97]. **Móri** [Hen97c]. **Morphological** [Car94]. **Morris** [Sha92a]. **most**

[AC91, BM96, SC91a, Tra96]. **motion**
[AHZ97, Alb93, Alb97, AK95, Ber96, BG99b, Chu96, EN93, EN99, GA99, KP93b, Le 98, MM92, Neu96, Neu98, Str96, Xia97, Yin99]. **motions** [NV99]. **motivated** [PKM93]. **motivation** [GP91]. **moving** [Alb97, AM93, HV97, Lah93, LRW92, Pap96, Pap97, Pap98, PS96a, Rig95, RR91, Wan92a, Zha96]. **MSE** [Oht99]. **much** [KV99]. **multi** [DLW96, DY98, Stu98]. **multi-dimensional** [Stu98]. **multi-factor** [DLW96]. **multi-state** [DY98]. **multicollinearity** [Sar96, WTC90]. **Multidimensional**
[Li94a, BHZ99, DL91a, Jak94, Neu97]. **multidimensionally** [Chr90]. **multifractional** [BCI98]. **multimodality** [EM99]. **Multinomial**
[DL91b, DLY96, AAJ97, BS94c, Bha95, Bla91, DLS90, ED94, ED96, hK99, ST92a, SB97a, TW92a]. **multiparameter** [Iva96]. **Multiple**
[Ger93, Pri99, DT93, Geo90, GR91, HW97, KG90a, Lee96a, LM96, Liu97, MM90, McC90, NS96a, NS97a, Pre93, SS96a, SF94, Som93, Wat95, WL93]. **multiple-player** [SF94]. **multiplicative**
[BKR92, Fro95, LN94, Lov98, Yan96b]. **multiplicative-binomial** [Lov98]. **multiplier** [GW96a]. **multiresponse** [NY90]. **multisample** [MM94]. **multistage** [Kor97]. **Multivariate** [AW94, ACS93, ACS94b, AM94b, Bal93a, GW95a, PA90, PAT90, YM95, Ahm95, And92, Arc95a, ACS94a, Bae97, BM96, BJK98, BB95a, Bis96a, BS91, Cek96, CC99a, CHW93, CV97, Gne98a, Gor91, GK97, Han93, Hen97b, Hen97c, Hen98a, Iso95, JS97, Jen94a, JN97, Jin93, JS99, Joe90, JL96, JS90, JPZ97, Kru98, KV96, LM98, LB91a, Li96, Lor95, MR97a, MRR92, NS96b, Neu94, OW91, PL95, Par92, PD99, Pou93, RQ99, Rig95, RSC94, RA92, Rut95, Sat92, Sep94, Sep96, Ses92, SMP95, SF94, Ste97, Sut97, Tak94, Vel93a, Wiś96, YFL96, ZK97b]. **multivariate-**
[SMP95]. **mutual** [BCQY97, WH93]. **mutually** [Brz97].

n [Sch96b, Sch96a]. **Nadaraya** [Gla98, LP91a]. **Natural**
[BLBL92, AB95, LR96, Sha92a]. **nb** [PW97]. **Near**
[Hol95, JR99, Li99, PL98, WW95a]. **nearest** [BCQY97, DH90]. **nearness**
[Lee90]. **necessarily** [Imh97, KS98a, Sin94]. **Necessary**
[Sep94, BW97, BES95, Str94]. **need** [JPAS97]. **negative**
[AEE92, Bal93b, Cha91, CM90, Fer97, Hit90, HH99, Jev91, NN96, ST92a, Sap99, Sgi97, Wan96b]. **negatively** [Mat92, SC91b]. **neighbor**
[BCQY97, DH90]. **neighborhoods** [Fal94, Kau95]. **neighbourhoods**
[Wu92]. **nested** [DK93, KG90b, SR97, Szr96]. **Nesting** [Joh96]. **nets**
[CAGM98, YM99]. **Newcomb** [FLW99]. **Newton** [BKR96]. **Neyman**
[Wei92]. **nilpotent** [CCHP99]. **NN** [Cha90b]. **no** [Liu94b]. **nodes** [TLC97]. **noise** [ES96, EH99b, GR92, KS99a, SK93, SS93a, Wal99]. **Non**
[BHZ99, BK96, Dia90, KA97, Abt94, AHZ97, Alb97, ACH97, AC97a, Bab91, BlZ93, Cha90d, Cha91, Che96, Dev94, GG91, HN97, Hit90, HP93b, Jan97, JW97, Kag91, KS95a, Kni98, LVCW93, Löw97, MP99, Mar97a, MM96, PRS92, PS99a, Rob90b, SB95a, SQC94, SJK96, SS97b, Szr92, Szr96, Tan94, Woo92, dN95, vE97]. **non-anticipating** [Alb97]. **non-arithmetic** [Abt94].

non-binary [Kag91]. **non-central** [Cha90d, Rob90b, Szr92]. **non-centrality** [Szr92]. **non-consistency** [Dev94]. **Non-dependence** [BK96]. **non-existence** [JW97, PRS92]. **non-extinction** [GG91]. **non-homogeneous** [MM96]. **non-i.i.d** [Jan97, SB95a, Woo92]. **non-identifiable** [KS95a]. **non-ignorable** [SQC94]. **non-independent** [Mar97a]. **non-integer** [HN97]. **non-lattice** [Bab91]. **Non-linear** [BHZ99, ACH97, AC97a, HP93b, MP99, dN95]. **non-Markovian** [Tan94]. **non-monotone** [BlZ93]. **non-negative** [Cha91, Hit90]. **non-nested** [Szr96]. **non-normal** [SS97b]. **Non-parametric** [Dia90, KA97, Che96]. **non-proper** [SJK96]. **non-regular** [Kni98]. **non-responders** [LVCW93]. **non-reversible** [Löw97]. **non-smooth** [vE97]. **non-smoothness** [AHZ97]. **non-stationary** [PS99a]. **nonadapted** [Eth98]. **noncentral** [Kal90]. **Nonconsistent** [Kut94]. **Nonconstant** [Bal95]. **noncontinuity** [MW90]. **nondecreasing** [Cas90]. **nondifferentiable** [Kim92]. **nondifferential** [BAV98]. **Nonexistence** [CW94, CC94b, GS95, GW95b, HkL92]. **nonhomogeneous** [CS93b, CDG93, Fan91, GW96b, LL95, Tan96, Wen94, WW95c]. **nonidentical** [Ryc95]. **Noninformative** [Mee93a]. **nonlinear** [BL95, BL99b, BKR92, BR92, Bis99, CF96a, CPPP98, CmHP98, CV97, DZ99, Efr94, FC96, Gat93, HH98a, Hof99, Jev90, Kun93, Lee98a, NY90, PP96b, RP95, SK93, Sha90, Str99, TP96, WW94]. **nonnegative** [GS95, Wen97]. **Nonnegativity** [Als96]. **nonnormal** [Dat95, Sch99a, YB99]. **nonoptimality** [SG96b]. **nonorthogonality** [SG96b]. **nonoverlapping** [MRR92]. **Nonparametric** [Akr96a, Ben97, BG95, Cro92, Deo97, Geo90, IA97, JEG99, Kat97, Koh99, Lee96a, RG95, Rao92, TP96, Ahm92, AL97a, Alt93, Bru92, Bur93, CD95, Che95b, Del93, ES96, FP99, Gal98, GS96b, Hof99, Hol95, Ioa92, JPAS97, KMC98, Kul95, Kut97b, Leo99, Li95, Lie99, LN94, MS96a, Mee93a, Mey99, Mül97, Pap95, PKJ97, PR97, Rob95a, RS91, RW92, Ryc90, Sch99b, ST91, Yao90, Yu93, Zie99, vEK98]. **nonresponse** [Elt92]. **nonstandard** [Wei91]. **nonstationary** [FNARP97, HOGFLC98, Pit98]. **nonuniform** [Wu90]. **norm** [BW97, KP94b, Sto96, YM95]. **Normal** [QT92, ABK98, ACS94a, Bal93a, BC98, BHK$^+$99, Bas96b, Bis96a, CF99, CS97, CG94, Cha92c, Che93, DL91a, DK90, Dre99, EM99, FR95, Gar98, Gne98a, GP92, Hu95, IM97b, Jin93, Kou92b, KP94a, Lee95, LB91a, Lia99, Liu99b, Mad93, MZM94, MvdM97, NS96c, Ole97, PL95, Ral92, RSC94, Rob91, RA92, Sep96, SS92, Sin94, SBD92, SD93, SG91, SS90b, SS97b, Sta92, Ste91a, Ste97, Vit96, WW96, YFL96, YB99]. **Normality** [KW96, Abr99, AW94, Arc95a, ACS94b, Epp99, FS93, GL95a, GKS96b, GMS94, Hen97b, HB97, KV96, Lie99, MP99, Par99, PG94b, Rou91b, Rou95, SQ90, SQ97, VA97, Vel93a, Wu90]. **normalization** [TT91]. **normalized** [AdlC93, ES97, Qui99, Wan99c]. **normalizing** [GN94]. **normed** [Mee91, Ros93]. **norms** [GKL96, Lat98, Stu94, Web92]. **Note** [AT92, Gas96, MN97b, Nyb92, RT93, Alb98, Ame90, AC97a, AM93, BS94a, BMT97, BJK98, Bas94, BR90, BV92, Ber95, BG97, BMS97, BS96b, CFF98, Cha96a, Cha98a, CC99a, Cha92b, Cha91, CS93a, Cha90e, CS95a, Che98c,

CY99, CH91, Che95b, CF96b, CLK96, CH96, Deb99, DF95, Dev90, Ext91, FS93, FD93, FR95, Gan95, Gat93, GGR96, Gil92, Gla98, Gov97, Gri92, Gro97, GHW92, GP92, HKP99, HL97, Haw90, HH96, HS94a, HK95, HT95, Hu95, HSV98, HV00, Huw95, Iso95, IM97b, Jev91, Jin93, Kab98, KW97, Kep97, Kim93, KJ91, Koz96, Kru99b, KS96, Kus98, Lac96, LP90, LSZ98, Lee97c, LH98b, Li99, LP91a, Lu96, MRN93, Mam90, Mar97a, Mat92, McK96, Mun99a, NF97, ND93, PT96, PR96, Pat96, PS95a, PS96b, PR97, Pfl91, Pre93]. **note** [Qi97, Ram99, Rav92, Rhe99, Run93, Ruy96, Sah97, Sev93, SB94, SHC99, SS93a, Sho97, SPH91, SD93, Son99, Sta95a, Ste91b, ST92b, Str94, Tal91, TS96, TLC97, TN93, Tra96, Tza98, Uno95, Van93, Vel93a, Vel98, Vid96, Vie96, WC90, WR90, Web92, Wic90, WH91, Won93a, Xia95, Yu96, Zho96, dlPG92, vE97]. **notes** [ZW97b]. **notions** [PS97b]. **nuisance** [LVC90, Muk92b]. **null** [RM90]. **number** [BD91, BB95b, BSW94, BGP94, Cse95, Dev91, FTV98, Git97, KNN97, Lee95, Li99, MZT90, Mas99, Olo99, PL98, PT98, QW97b, QW97a, Qi97, RCBG96, Ser96a, Sta99, Tra96, Uno96, Won93b]. **numbers** [Arc98a, AGMCA96b, Bir92, FLW99, Gil92, HP94, Joe93, Yam90, AGMCA96a, BB91a, Chr90, Chr97, Csö92, CS96b, EK96b, Ete97, Gut92, HO95b, Hon96, Hor90, JK98, Mar95, Pet96a, Rem98, SM92, Sun98, Sun99, dJ96].

obliquity [MS92]. **observation** [Che92b, KP94a, KS99c, MM90]. **observational** [NG95]. **observations** [BD91, BM93, Bis96b, FM94, Fra91, Gei93, GCL90, GL95b, KL98a, Kut94, Kut97b, KS99c, LV99, Leu96, Mas94, Ser96a, ST91, Vie99]. **observed** [Hug97, SB97a, SC93, SS93a, SS94a]. **obtained** [CC98a, RZ92a]. **occupancy** [Sta99]. **occupation** [GLM94, HZ99, Kro95]. **occupied** [Rév96]. **occurrence** [BB93b, SB91]. **Odd** [Bél91a, Als96, CMS94]. **odds** [FS93, Jan94]. **off** [SW92]. **offspring** [Sri91]. **Oja** [NOT90]. **Olkin** [Bol98, Wu97a]. **Olkin-type** [Wu97a]. **OLS** [Pit98]. **omega** [Ser96b]. **omega-square** [Ser96b]. **One** [Yan96a, AM98, BM99, Coo93b, Das92, Dor97b, FCUOCN96, FBCCN96, Fro98, KP94a, KZ91, Liu99b, PS96a, QW97b, QW97a, Sil96b, Sil96a, Sut97, Tom92a, Tom96, Tom97, Zie90]. **one-parameter** [Coo93b, FCUOCN96, FBCCN96]. **one-sided** [Fro98, Liu99b, Sil96b, Sil96a, Zie90]. **One-step** [Yan96a, AM98]. **one-way** [Das92, Sut97, Tom92a]. **only** [BN96, Liu96]. **onset** [Ber99b]. **open** [IWLX99]. **open-loop** [IWLX99]. **operating** [ADD93]. **operations** [ANS93, Mel95, Roj93]. **operator** [Sch95, Sch99a]. **operators** [Lat98]. **Optimal** [ASC98, BD91, Bos95, DDD98, DR96a, Gas92, Ger96, Gui96, Kou95, KS99c, PS95b, SC93, SBB93, Tom93, WW92a, ZRB98, AK99, Cha98c, Cha99c, CC94b, CM90, CJ98, DW99, Hol95, Irl96, hK99, Kou96b, Kou96f, LP91a, LN95, Mam90, MH90, Pre93, RJ91, Rob95b, Rüs96, San91, TLC97, Won93b, Won95]. **Optimality** [Das98, KP93a, Brz95, Dro99, GDD91, Hös92, KK92, Koz96, KW98, Lah91, Poh92, Sch97c, Sch91b, Ste93, Wie91]. **optimization**

[Ano90c]. **Optimized** [GKS96a]. **optimum** [Kag90, MZ97]. **optional** [AC99, Eth98]. **options** [Chu96]. **oracle** [HKP99]. **order** [AM93, AL97b, BSW97, Bal90, Bal93a, Bal93b, BB91b, BB92, BB94, BB95a, Ban90, BK93, Bar95b, Bar98a, Bar98b, BPRS97, Bel99b, BOR99, CFF98, CG92, Cha99a, Cha92a, CT99, CC94c, Chu92a, Chu92b, Chu92c, CS95b, Dav95, DB96, Dav97, FH92, FBCCN96, Gad97, GC92, HK96, Hos94, Hu97, HH98b, HP93a, HT91, Hua97a, Hua98, Hua99, Hud97, Jen94b, JEG99, Kak98, KP96a, KW92, Koc96, KH91, Lah91, Lan96, Lee98a, LH98a, LV99, LM96, Li94b, Lia95, Lin90, LT99, Mal96, MvdM97, MH90, Neu94, Nyb92, Pap95, Pap90, Par96, Par98a, Par99, Ped97, PS97b, PA90, PAT90, cQ94, Rao99a, Rem98, RSC94, Ryc92, Ryc95, ST98a, SD90, Sat92, ST98b, Shi94, Sil97, SW90a, SS92, SW99, SW90b, SBD92, SD93, TS96, TW92b, Tom99]. **order** [TW92c, Wil96, Wiś96, Woo92, WL93, WS98, Zha94a]. **order-restricted** [AL97b, CS95b, SW99]. **Ordered** [SY95, CC98b, DLY96, EK95, FF97, HH94a, HH94b, Koc94, LV99, LZ94, MMP97, Mos94, Par98b, PS94, Pau96, Qia96b, Wan94a]. **Ordering** [NS98, Aly90, Bal93a, BB90, Bar92b, Bax97, BOR99, Bha95, EK96a, Fan99, Koc96, KM99, MP90, RH91, SS90a, SS95, Wil96]. **orderings** [BCR96, BPRS97, Bur93, GW95a, JdKP95, KK99, KC97b, Koc99, NJS98, Roj93]. **orders** [Bar99, BDS99]. **ordinal** [GKS96a, OB95]. **ordinary** [But99, WCT94]. **O'Reilly** [Szy94]. **origin** [Zim94]. **origin-invariant** [Zim94]. **Ornstein** [WC97, KP94b, Lef97]. **Orthogonal** [Kou96d, Kou96c, ARM97, DM96, Kou96a, Kou96e, MT99, Rao95, Tia98, Wan96a]. **orthogonality** [DLW96, Koz91, Muk92b]. **orthonormal** [Mas94]. **oscillation** [Dev91]. **other** [GMS94]. **Outlier** [CT94, BCQY97]. **outliers** [Dav97, SSL96]. **overdispersion** [Luc96, Mof97].

p [SS93a]. **P.B.I.B.** [Kan91b]. **Packing** [Xia97, Rhe99]. **paired** [Joe91]. **pairs** [Kre96]. **pairwise** [CM91a, CM91b, Kre96, Mar95, Rot93b]. **Pál** [GW97]. **panel** [Pit98]. **Pao** [FL98]. **Papathanasiou** [BB93a]. **papers** [Ano90c, FRS93, Jon95]. **parabolic** [GA99]. **paradox** [BG99a]. **parallel** [Lu97, Pau96]. **parallelepiped** [GB96]. **Parameter** [CD94, Kak97, Kim99c, KA99, QT90, ADD93, AD99, Ang96, AEE92, BSW97, Cab90, Che97c, Coo93b, Cse93, Cse95, EJ96, FM92, FCUOCN96, FBCCN96, Fer97, Gov97, Huw95, Kak98, Kay92, Kus98, KP94b, Le 98, Liu96, Ma99, MS97a, Mil99, Mud93, Mud94, Muk92b, Rot93a, RKD90, SV91, Sun95, TW92a, Tso96, WW95a, Wan96b, Won93a, Yan90, ZZ93]. **Parameterizations** [Nol98]. **parameters** [AC91, BM99, Bha95, BKR96, CS96a, Cha98b, CL98, Che92b, DT98, Elf97, Fro95, HP93b, Irl96, KS95a, KS99b, Kul92, Liu96, Nag99, ÖH96, RG95, Szr92, WJT92, WPH96, YL96]. **Parametric** [Gne99, HOGFLC98, Muk92b, AFH$^+$96, Bow99, Che96, Dia90, Gas96, Ind94, KS98a, KA97, Phe95, Qin97, Sil96b, Yan96a]. **parametrically** [Gla98]. **Pareto** [ACS93, DvC95, EJ96, Fal94]. **part** [Bra96a, PAT90, Akr93]. **Partial** [EPB94, DS92, Eic98, EN96, Hon96, HP93a, JK98, JdKP95, Kla93,

KJ91, Kul97, NJS98, PR97, RS98, Sgi96, TV97, WJ99, vP91]. **partially** [FF97, SB97a, SV93]. **particle** [LS98, Phe95]. **particular** [Gen99, Kun93]. **partitions** [SY95]. **partly** [GL95a, Gao95, Sch96b, Sch96c]. **parts** [BKS96, ET91]. **passage** [Als91b, BDG98, BvHS99, DR96b, Gut96, Lef96, POGP96]. **past** [CP97]. **path** [GG91, LL93]. **paths** [AC99, Sam94, ZZ93]. **pattern** [Cha99a]. **payoff** [SC93]. **PBB** [Brz91, Brz97]. **PCA** [Bes92]. **PDF** [Nag99]. **Peakedness** [Jen97]. **Peaks** [Lea91]. **Pearson** [Lor92, Nag99]. **Pearsons** [RB96]. **peculiar** [DH90]. **Penalized** [Gu98, BHB96]. **penalties** [ZK93]. **percentile** [Bas96b]. **percolation** [Mee99, Whi99]. **perfect** [SC99, Tak94]. **performance** [Jon90, Oht99, Wan92a, Wan98a]. **periodic** [Bal95, CDG93]. **periodically** [FB96, HL92, LW92]. **periodicities** [LX97]. **periodogram** [Pap96, Pap97, Pap98]. **periods** [Bal95]. **Perlman** [SW93]. **permanents** [RW99]. **permissible** [DBD95]. **permutation** [Jan97, SS90a]. **permutational** [SQ90]. **permutations** [FLW99]. **Persistent** [RR94b]. **perspective** [He94a, He94b]. **perturbation** [Sen93, WW94]. **perturbations** [MS95]. **perturbed** [Deg93, DP94, Gut97, Ral92, Wan92b]. **pest** [Cha96b]. **pest-predator** [Cha96b]. **Petersburg** [BCC99, CS96b]. **phase** [Kim92, Lee93, ZRB98]. **phenomena** [DH90]. **phenomenon** [CF96a]. **Pickands** [Deh91]. **piecewise** [Koh99, KS92]. **Pierce** [ST92b]. **Pillers** [Muk95]. **Piterbarg** [Hüs99]. **Pitman** [BDG93, FK94, Kou90, Lee90, Nay98, SS93b]. **place** [BES95, Lef97, Yin99]. **Plackett** [Joh96]. **plan** [Lu97]. **planar** [AHZ97]. **plane** [FD93, Jum99]. **plans** [Mag90, SG96b]. **play** [Bac97, MR97b, RS99]. **play-the-winner** [MR97b]. **player** [SF94]. **players** [Cha95, RS99]. **plot** [BD90a, Gle96, NS98]. **plots** [Vel98]. **plus** [KS99a]. **PMLE** [Lia95]. **Poincaré** [BH97, BH99]. **Poincaré-type** [BH97, BH99]. **Point** [Sim92, Ben97, BMS97, CK94a, Cor93b, CH96, Der95, Dia90, Fer94, FP99, Gor91, Gui96, Haz98, HT95, Hud97, IU95, Joh94a, KL98a, Lee96a, MS96a, MS97c, NOT90, Roo95, Ruk96, Van93, Wiś96, Yao90, ZW97a, ZW97b, dC93]. **points** [Che97a, CM93a, Dev91, Gom94, GB96, Gut90, HV97, Lee95, LF95a, Mas99, Mee99, Nol99, Tar94, Won93b]. **pointwise** [BC96]. **Poisson** [AdlC93, AC99, AA98a, AA98b, AHR91, Bal95, BS97, BH92, BR99, Bla91, BR98, BX95, BGP94, Cek96, Cek98, CS93b, CDG93, DLS90, Ehm91, ED96, FR92, Fan91, FR95, God90a, GW96b, Ham95, Har91, Hen98b, IM97a, KC97a, Kru99a, KL98c, KS99c, McK96, McK91, MZ91, Mof97, Olo99, PL98, PD95, Per98, Poo91, Pri99, Roo95, VC99, WJ93, Yan91]. **Poisson-multinomial** [DLS90]. **Poissonity** [GMS94]. **Poissonity-normality** [GMS94]. **policy** [SC99]. **polish** [CF90]. **Pólya** [DS96, SJ97, WM97]. **polygon** [Wat93]. **polygons** [CGT97]. **polynomial** [BLB90, Cha98c, Cha99c, Che94, Che95a, ES91, LN95, Nad99, Ouk94, Sch91b, Tia98]. **polynomial-trigonometric** [ES91]. **polynomial-type** [Cha98c]. **polynomials** [ACGM99, Far96, GS96a, Ram99]. **polytomous** [LPB90, PL93]. **polytopes** [Vit96]. **pool** [Ahm91]. **pooled** [LY94].

population [BS94d, BK96, CPS93, HH98a, KP94a, Mar94, Ped97, RZ94, SS90b, Sri95, TG96, YF93, YLB99]. **populations** [Coo96, Hor90, KS96, Mad93, MM91, MvdM97, Qin97, SZ92, Zog94]. **portmanteau** [Bat90, ST92b]. **positions** [Ger96]. **positive** [Als96, Bar92a, BR95, DeR94, DeR96, Fer97, KC97a, Koz97, Mar97b, Nel92, Ros93, Rou94]. **positive-breakdown** [Rou94]. **Positivity** [BSW97, LR96]. **possession** [GS91]. **Possible** [Sam94]. **possibly** [Fra91, Sém96, SS99a]. **Posterior** [PW97, SV92, Bas96a, Gho93, Ma99, Mac96, MGH99, MS90, MZ97, PFvR98]. **pot** [Mar99b]. **pot-method** [Mar99b]. **Potential** [Jon92, WL93]. **Power** [DT93, GPI99, GW96a, BM99, Bat90, BW93, CW98, KW98, KV96, PG94c, Rot93b, SS92, TP98, TW92a, Wil96]. **power-divergence** [TW92a]. **power-function** [Wil96]. **power-quadratic** [PG94c]. **powerful** [AC91, SC91a]. **powers** [dE97, HW95, PL95, Ram97, SW99]. **PP** [Hen97a]. **pre** [ABK98, FH99, Oht99]. **pre-asymptotic** [FH99]. **pre-test** [ABK98, Oht99]. **predator** [Cha96b]. **predecessors** [Git97]. **Predicting** [Jes93, BS94d]. **Prediction** [CP97, DLS90, GR91, Hal95, PS98, Pou93, SB96, Tak91, ZK93]. **predictions** [Ste93]. **Predictive** [JS98, BK96, Coo98, JEG99]. **Predictor** [Jia97a]. **predictors** [CK94a, Gle93, Jen96, Rod93, Sri95]. **Preferred** [ZW97a, ZW97b]. **preliminary** [GS93a]. **prepivoted** [FJ92]. **prescribed** [AAK97]. **presence** [HK95, Irl96, LVC90, Muk92b, Sch94, Wal99, Zha97a]. **present** [Mun99b, dUÁGM98, dUÁGM99]. **Preservation** [BS97, NJS98, Roj93]. **preserves** [GR99]. **Preserving** [BT95, YSM94]. **prespecified** [KS95b]. **principal** [Jen96, Kai99, LF95a, Mar99a, Tar94]. **principle** [BS93, Bry93, FP99, GRZ99, KW97, MMP97, PR98b, RZ92b]. **prior** [AV97, Coo93b, Mac96, Maj92, MZ91, PW97, PZ97, PR97, PGTD92]. **priors** [Bor96, FS99, MW91, MS96b, SBB93]. **Probab** [BL99b, Ham98a, HV00, Lin00, LGC99a, Pal01, Rad99]. **Probabilistic** [Yam90, HP94, Hol91, Lin94, MW93]. **probabilities** [Bho92, CR98, Cha90b, CS92, Khr98, Kim92, Kim99b, KW92, Kri93, Kyr94, Las97, Li95, Lug95, Mil92, Par98b, Pau96, Phe90, Wen94]. **Probability** [Chr91, CAF97, DS94, Mas94, BB93b, BES95, BN96, CW97, Cha96b, DMY91, HLL96, KD92, KRW98, Kru98, MW90, Mik98, Rob90a, RW94, Sap95, SB91, Sav94, SV92, Tsa98, Wan98b]. **probable** [BM96, Tra96]. **problem** [AC99, Als91a, Baj92, Bel99a, BJZ90, BS92, CC94b, CW94, Coo98, CH96, CATD93, DG97, Fer96, Fie90, FP98, Hen98b, Hol90, HT95, Jan97, KW92, Koc94, KM98, Lee98b, Lin91, MM94, Mun99a, NS96a, NS97a, PP95, RS99, Rot93a, SB99, SW93, Tak91, Wan97, Yao90]. **problème** [Hol91]. **Problems** [She98, BVB93, BMvdM97, CG94, ES90, Hal95, Kay92, Kut97b, Lef96, Leo99, Lin97, Lin00, Lin92b, NS96b, Pre93, SF94, Ste90, Szy91, Wan96b, Yat91, Yu93, vEK98]. **procedure** [Akr93, CWM91, CF90, Fra93, Fro95, Gug98, Ind94, McC90, San92, Som93, SS97c, TN93, Xia95, Yip92]. **procedures** [BM93, CG94, CB96, DT93, DL91b, DLY96, Gor91, LB91b, MN93, Ped97].

process [ADD93, AK90, AA98a, AA98b, Ani94, Arc92, AHR91, BN97, BM99, BCI98, Ben97, BS93, Cab90, CFF98, Cro92, Cse95, CS94, DLS90, DW92, DK92, Dia90, ET91, Fad96, Fad98, FLP99, FB96, GG91, GLM94, GW96b, Gug98, Ham98a, Ham98b, HZ99, HB99b, Jia91, Joh94a, Kak98, KD92, KD93, KR98, Kep97, KD96, Kul97, KP94b, Kut97b, Kyr94, Lac96, Leb96, Lee96b, Lee97c, Lee97d, Lef97, Leo93, Lo91, MM96, Mud93, Mud94, Neu98, OS98, PR97, Phe95, PJ94, Rao92, Rou91b, RMNV99, Shi97a, SHC99, Sri91, Sta95b, Wal98, WJ93, Wes90, Wes94, Wis92, Yam90]. **processes** [AB92a, Arc94a, Arc95b, Arc96, Arc98c, Bae97, BR91a, Bal95, BDG98, BD90a, Ber99a, BD94, BB97, BMS97, BR98, Bra99b, BD90b, BD92b, CGT97, CC94a, CS93b, CD94, Che97a, Cho98, CDG93, CF97, DD98, Deb99, DS92, Der95, DR96b, DBD95, Eic98, EN96, EPB94, FZF93, FZL97, FR92, Fan91, Fer99, FP99, FF97, FP98, GKL96, GRZ99, Ger93, GS99, GR93b, GLM94, Gut96, GKS97, Gut97, Hor93, HS94a, HS99, HN98, HCJ97, HL92, Hüs99, HB97, IM97a, JK98, Jev90, JWR92, Kim92, Kim99b, KH91, KS92, Kri90, Kri93, Kro97, KL98c, Lah98, Lee97b, Lee98a, Lef96, LW92, LRW92, Li97, Mag90, MW91, Mik97, Moc94, MM98b, Nav99, Nay93, ND93, PS96a, PARA97, POGP96, PS99a, Pfl91, Phe90, Pou93, Rav92, Rec91, Rog95]. **processes** [Sam94, Shi95a, Shi95b, SP93, SS99a, Sho97, Sim92, Sta91, Szy94, Vei90, VDO94, WC97, Wan97, Wiś96, Yca92, Yu96, Zha94a, Zha96, Zha97b, ZZ93, dN95]. **processing** [Bha96]. **Product** [DB96, Abt94, ASC98, BAC92, Brz97, CY99, ED96, FF97, GR91, PS99b, RB96, ST98a, Swa96, TS96, Yan96b, Zho96]. **product-limit** [CY99, Yan96b, Zho96]. **product-type** [GR91]. **production** [BN97]. **products** [DW92, Gha96, GAP99, Qui99]. **progressivity** [IMSK95]. **Projection** [EM99, AK99, KW93, ZC95]. **Projections** [LL97, RT93]. **projective** [Che98b]. **proof** [CS94, DS96, Dev95, Düm95, Muk95, Neu94, Neu97, RHO99, Rut93, SA93, Sib91]. **proofs** [Pur98, Yam90]. **proper** [Kag91, SJK96]. **Properties** [AM97, AK99, AB92b, Cai98, Cha92a, Che98b, CR91, Dav94, GM99b, GK99, Gla98, Hoa93, JH90, Koc94, Koz91, Kry99, LR96, Mi96, Mi99, NS98, Nyc90, RH91, SE97, Sev98, Sho97, Sto96, TH95, Wes97, WW90b, Wie91, YLB99, YSLW98, Yua96, Zha97b]. **property** [BB93b, Bol98, CMS94, DS96, Deg93, DMY91, GCL90, GR99, HMT96, hK99, Kou97, KW93, Kul97, Lee96b, MZ97, PJ94, Pro98, Rob95b, Sch91b, Sch99c, SS97c, WC97]. **Prophet** [Bos96, SC91b, Kla93]. **proportion** [DJ97, MN97b, SC91a]. **Proportional** [O'N91, Cha96c, LSR90, MM98a, SG96b, Tso98, Wei90, dUÁGM98, dUÁGM99]. **proportions** [KS95b, YR96]. **proving** [Str94]. **pseudo** [GL95a, Olk98]. **pseudo-inverse** [Olk98]. **pseudo-LS** [GL95a]. **pure** [Roj93]. **pure-tail** [Roj93]. **purposes** [Gei98]. **pursuit** [ZC95]. **pursuit-type** [ZC95].

q [SS93a, SS94a]. **Quadratic** [FR93, Krz94, AB95, AS96, Bos95, BS93, El 95, GRZ99, GS95, GT99, GD97, Gha94, Gha96, GV91, GK98, KK96a, Le 92, Lin98, Man99, MO99, PG94c, Sha92a, TS93, Zha94c]. **quadrature** [YM99].

qualitative [Zel90]. **qualites** [LY94]. **quality** [CWM91, MCWD95]. **Qualms** [PP92a]. **quantal** [Ger95]. **Quantile** [PP95, Sém96, Vel93b, AT92, Che95a, Che98d, DJ95, Fal90a, Fal94, Fut99, GSW93, HB99a, KS93, LP91a, Muk92a, Yu96, Zie99]. **Quantile-based** [Vel93b]. **quantiles** [AJ95, CR97, Cha90a, Che96, DJ95, Fal90b, FJ92, GH96, GH97, JH90, Jon94, Kni98, KS96, Lah92, Mee93a, MH97b, Ral92, Rob90b, iY95, Zie98]. **quasi** [cIC99, Hey94, MH97b, SJ97, Tza98]. **quasi-likelihood** [cIC99, Hey94, Tza98]. **quasi-Pólya** [SJ97]. **quasi-quantiles** [MH97b]. **quasimartingales** [Tso96]. **quasimedians** [MH97a]. **queueing** [ADD93, DS96]. **Quickselect** [LM96]. **Quicksort** [TH95]. **quota** [Lin92b]. **quotas** [ES90]. **quotation** [CH94b].

radiation [KPTY97, Sai99]. **radiation-induced** [KPTY97]. **Radon** [LFR99, MW90]. **Random** [AGV97, DH97, Far96, Lee97d, PR98a, PRB99, Pal01, AT92, Abt94, ARV97, Als96, ARM97, Arc98a, Arc98d, Aue90, BMT97, BM97, BL91, BK93, BC92, BL94, Beh99, Bél91b, Ber97, BR97, BG97, Bo98, BKS96, Bor97b, Bos96, BD90b, BD92b, CB99, CCHP99, CTW97, Car94, Cek98, Che97b, CR91, Chr90, CS98a, CS98b, CLN95, CM91a, CM91b, Dai98, Das92, DP96, Dev91, Dev97, Due98, Dzi95, EK96b, Ete97, Ete99, FZF93, FZL97, FR93, FD93, FLW99, Fuj96, Gas96, Gen98, Gil92, Git97, GAP99, GB96, GR93b, Gri96, GV91, Gut97, HL97, Hit90, HH96, How97, HH98b, HH99, Hür93, Hüs94, HB97, IR99, IMSK95, JK98, Jes93, Jia91, JWR92, JM90, JK95a, Jum99, Kab99, KM99, KMS96, KP96b, Kre96, Lac96, Lan98]. **random** [Lec90, Lee95, LMF97, LZ94, LT96, Li97, Lin93, LGC99a, LGC99b, LDG97, Mal96, MP93, MZT90, Mar95, Mas99, Mat92, MS96a, MPS97, Mol93, MM95, Mül97, NS97b, Olk98, Omo97, Pal92, PS95a, Pet95, Pin94, Pog92, PR98b, Qia96a, Qui99, RP95, Ram99, RW99, Rév96, Rhe99, Rie93, Ros93, Rot93b, Rou95, Run93, Rüs96, Rut95, RZ92b, Sai99, ST90, SC91b, SV93, Sch97a, Sch91a, Sco93, Sep96, Sgi97, SQC94, SA97, SY95, Sta95a, Ste93, Sto95, Str94, SS97d, SS98, Sun97a, Sun99, Sut97, SNN97, Szr92, Tan93b, TYS95, Uno96, VA97, VD91, Vel93b, VC99, Vid96, Vie99, WW90a, Wan92b, WRL95, Web91, Wen94, WZ95, WZ96, Wen97, Wer96, WH91, Wu97a, Yan90, Yan96a, Yan91, iY95, Zog94]. **randomization** [Jen92]. **randomized** [MR97b]. **randomly** [GSW93, Har96, Hon96, RS98, RR94b, Rot97, dlPG92]. **randomness** [Gri92, KA97, RR94a]. **range** [Bin95, Bin96, CW98, DR96a, GM99a, Gri96, Kou92a, Lah93, Muk94]. **Rank** [Abr99, Akr92, AQ95, GV91, KW92, LP91b, NM97, RR94a, Akr93, Baj92, BB95b, Cha92b, Erm92, Gom94, Grü94, Hor95, HJ93, Hus97, JM90, Kol95, Mun99b, SQ97, SW99, Wu90, YC90]. **ranked** [KA99]. **ranking** [BMvdM97, CG94, Rot93a]. **rankings** [AC96]. **ranks** [Koc94, TW92b]. **Rao** [Muk92b, Gho93]. **Rapid** [MZM94]. **rare** [WW92b, Wri97]. **Rasch** [Gho95]. **Rate** [Chr90, Chr97, Eic96, MR97a, AA92, AL98, BMT97, BP99a, Bha95, CDG93,

CZ97, Fer94, HT95, Jan94, MS90, Mkh98, Nay93, PG94c, Rac95, SS95, Sun97b]. **Rate-of-convergence** [MR97a]. **Rates** [BR95, EN96, FH99, Ste90, Arc94b, BW93, BlZ93, BB97, CR92, Che95b, Dai98, ES91, Gas96, Gui96, Kak98, Kau95, KS92, Kor99, Kou92b, Lin93, MCWD95, Muk92a, RA93, Ruk96, Wan99d]. **Rating** [Joe91]. **Ratio** [Kla93, AS95, AL91, AL92, DMG90, Das92, EK95, EZ99, FM92, FS93, Gha94, KG90a, KS99b, LP97, Li95, LVC90, MS92, Men93, NNR97, PKM93, Qin97, SS92, SS90b, Wan94a, WZ95, Wic90, YSM94, YL96, ZR96]. **ratio-type** [AS95]. **ratios** [Bar99, Bas96a, GK98, Isa99, Kim99a]. **reach** [KP93b]. **real** [Ram96, Ram97, Uno96]. **recapture** [YLB99]. **reciprocal** [New90, Rec91]. **recoding** [DGA95]. **reconstruction** [Gas92, Pog92]. **record** [BAC92, BC98, Cha98b, Pek99, Raq97]. **Records** [Adk93, Gne98a, KNN97, Li99, NN96, RCBG96]. **Recovery** [Zha92a, PS97a]. **rectangles** [SN96]. **Rectangular** [Afs90b, CC94b]. **Recurrence** [Gha96, AFH$^+$96, BB92, Dav95, ST98a, SD90, TS96, WC97]. **recursion** [Sta97]. **recursions** [HA98]. **Recursive** [Rou91b, SS99b, Cho97, GL95b, GW97, Zaj96]. **reduces** [Yu94]. **Reducing** [PS99a]. **reduction** [AC99, Ber95, Brz91, FBCCN96, GS96a, Lai95, LN94, Xia95]. **Reference** [FS99, dC98]. **Refinement** [Tom96, Tom97, Düm95]. **Refinements** [Tom92b, MH97b]. **Reflected** [Mat97]. **reformulation** [Lor92, Rie97]. **regions** [Hor95, HkL92, KM97]. **Regression** [JS96, JS97, Shi93, Zho99, Abr99, AM98, AC91, Ahm92, Akr96a, Alt93, AQ95, AFH$^+$96, BG99a, BHZ99, BS95a, BKR92, BR92, Bly94, CF99, CER93, CSC93, Cha98c, Cha99c, Cha90e, Che96, Che95b, CH99, CC94c, CM93a, CK94a, CV97, DL91a, Dav94, Del93, Deo97, DZ99, DJ95, DM93, Dro99, ES96, ES91, FNARP97, FS93, FZ92, GS96b, GS93a, GKS96b, Gle93, GW97, HJM98, Hec92, Hoa93, Hol95, Hsi95, HT90, HT96, HS94b, Ioa92, IA97, JH90, JW99, Kay92, Kim92, KHW91, Koh99, KL98b, Kou96e, KW93, KW98, Kul92, Kun93, Lec90, Lee93, LN94, Loh97, MT99, Mof97, Mor94a, Mül97, MS97c, NM97, NY90, O'N94, OB95, Oht96, Pak96, PKJ97, Pau96, PS97a, PP96b, PW92, Qia92, Qia96b, RG95, Rob95a, Rou93, Sch94, Sch96b, Sch96a]. **regression** [Sch96c, Sch99b, Sch91b, ST91, Sin94, SMP95, Son99, SG91, SS93b, SS94b, SR97, Tia98, TW92c, Vas90, Vel98, Vie99, WK99, WTC90, WC90, Wan99a, Wat95, Wie91, Wie96, Wil98, WS98, Yan96b, Yat96, ZN95]. **regressions** [Bal97, Bal98, JL96, Sar96, Szr96]. **regressors** [MS95]. **Regular** [Mee91, Mee93b, Tom99, Kni98, Mac96, Vie99, Wat93]. **regularity** [Arc95c, Moc94]. **regularly** [GN94]. **Reinforced** [BCK97]. **rejective** [Mil92]. **related** [Bel99a, Dev93, FB91, GCL90, Jen94a, Kan92, Mar97a, PW97, Pap93, Rao99b, Sai99, Ses91, Ses92, Shi95b, Tsa98, Yat91]. **relating** [Buc94]. **Relation** [KL99, BB92, CC98b, Kou90, Par96, ST98a, SD90]. **Relations** [BAC92, Als91b, BB94, Bar95b, Dav95, NS91, Neu94, PP92b, Pou93, Sat92, TS96, Yam90]. **relationship** [Bal93b, Mon93]. **relationships** [BJK98, Iso95, KM97]. **Relative** [PS98, Der95, Mur92, Wen94].

Relative-error [PS98]. **Reliabilities** [CCH99, FL91, Gas94]. **Reliability** [FK95, Kor97, AB97, Bax93, Gle93, HS91, KPP96, KM93, Lau92, LZ94, Lin92a, PD99, RJ91, Roj93, RG99, SB99, Whi90, XM91]. **reliable** [Ves94]. **remainder** [Fal90b, Ral92]. **Remark** [Mie90, AHZ97, Arc98b, Bra96b, Bry93, Kha92]. **Remarks** [Bra99b, Leo99, MH97a, Rao90, Arc96, BB93a, Bil96, CS93b]. **REML** [Hey94]. **remote** [GR92]. **removal** [YF93]. **Renewal** [BvHS99, CDG93, AA92, Als91b, DS92, Fad96, GKS97, KJ91, Li97, New90, Phe90, Sta91, Sze90]. **Rényi** [LGC99a, BB91a, BB91b, LGC99b, Shi97b]. **repair** [SC99]. **repeated** [Afs90a, Akr93, HH98a, Jen92, KNN97, Ras95]. **replacement** [Don91]. **replicated** [CER93]. **replicates** [GHW92]. **replication** [CM93a]. **replications** [SJK96]. **Representation** [Kru98, ARM97, Arc98d, AG94, BP99a, Bel99a, Cha92a, Fal90b, GR93a, KO96, Koz98, Lah92, Lov98, OM92, SD99, Spr98, Ste91a, iY95]. **Representations** [Kro97, Cha99b, GSW93, Lin95, LY94, Pak98, Pet96b]. **representatives** [Cha98a]. **reproducing** [PKJ97]. **requiring** [TW92a]. **resampling** [Don91, Ped97, Rou93]. **rescue** [Mel95]. **research** [San92]. **Residual** [WL93, BPRS97, BOR99, FP94, Lee97c, MVA93, Vel98]. **Residuals** [Ahm92, KW93, PS96a]. **resistance** [Tan95]. **resolution** [HN97]. **respect** [AFM96, Gaw97, Ger93, Mac96, Mar98, Por92, Roo95]. **responders** [LVCW93]. **response** [Ger95, JL96, MS99]. **responses** [Hud97]. **Restricted** [Bha95, ED94, ED96, AL97b, CS95b, HM96, Mar98, MvdM97, Par98b, Sil97, Sin94, SW99]. **restriction** [CC94c, Hu97, HH94a, HH94b, Par98a, SW90a]. **restrictions** [GK97, Hol95, Hu97, HP93b, LT99, Ped97, Por92]. **result** [Dev95, MM92, Muk95, Neu94, Spr98]. **Results** [GS91, BS98, Dai98, Dar98, EK96a, ES97, GR93a, Han93, Hüs99, Kou96f, Mas96, Pur98, cQ94, WRL95]. **return** [Bal95]. **reversible** [Löw97]. **Révész** [GW97]. **revised** [JPAS97]. **revisited** [Kon95, Koz98, PS95b, Rec91]. **reweighting** [AM98]. **rho** [RB96]. **Rice** [BW95]. **ridge** [Cha90e, Gru91, Mar96, WC90]. **right** [Bel99b, Cha90a, CB96, FZ92, PP95, PG99, Rut95, Sun97b, Wil98]. **right-censored** [Wil98]. **right-censorship** [Cha90a]. **rises** [SQ97]. **Risk** [RA92, AAK97, Cas90, GD97, KPTY97, Pem96, SD99, SS94b]. **risks** [NS96a, NS96b, NS97a, Rou97]. **Robbins** [BM99]. **Robertson** [Muk95]. **Robust** [CER93, DK90, DB94, GL95b, Kan92, MHL95, Sil96b, Wan99a, WMN94, AM98, CS93a, CM99, CHW93, EJ96, Hic99, Jey91, MGH99, Mar99a, ÖH96, SBB93, Siv99, Tom92a, WW92a, Yan90, Yan96a]. **Robustified** [JS90, CAGM98]. **Robustness** [GM99b, Zam90, Zie90, BZ99, Bor96, CMS97, CC99a, Che98c]. **ROC** [LY99]. **Rohatgi** [Hen97c]. **role** [NS96b]. **roles** [Jon91]. **Root** [Sch96b, Sch96a, CPA95, JW97, PS96a, SS93a, SP93, SS94a, SSL96, SS97a, Wir96]. **Root-n** [Sch96b]. **Root-n-consistent** [Sch96a]. **roots** [AC93, Ame90, Kle94, Ram99, RA93, SS99a, Uno96]. **Rosenblatt** [Alb98]. **Rosenthal** [Lou99]. **rotatable** [MH90]. **rotational** [ZK97b]. **rounding** [Puk97, TN93]. **routine** [Szr96]. **row** [Koz91, Man99, TLC97]. **row-column**

[Man99, TLC97]. **Rüger** [Kru99b]. **ruin** [CW97, RS99]. **rule** [KM98, Moj97, Oht96, SS93b, SS94b]. **ruled** [SM92]. **rules** [ASC98, BM96, BMvdM97, Cha90b, Irl96, Kou92b]. **run** [ES90, FM99, God90b, Mus96, Rig95]. **runs** [Ban90, DY98, God90a, HA98, KA97, Lou97, MG96, Mór94b, Sch91a]. **Russo** [EN93]. **Russo-type** [EN93]. **Ryzin** [FZ92, Zho99].

sacrifice [GV92]. **Saddlepoint** [JR99, BW95, Mon93, Wan92c]. **Sample** [Wan98c, ABY94, Baj92, BL99a, Bin95, Bin96, BSW94, CMS94, Cav99, CMC94, EPS94, Elt92, FJ92, Gas92, Gen99, Gne98a, Gut90, HK91, HL96, Hua91, HH94a, HH94b, Irl97, JS97, Jin95, JM90, JV91, KK99, Kir96, Kir98, Kni98, Koc94, Koc99, KS99b, KM98, Lah92, Llo91, McQ99, MSS90, Moc94, Mor94a, Neu94, NOT90, Olo99, Oos94, PP95, Par99, Qi97, Ral92, RCBG96, Sai95, Sam94, Sat92, Sha92a, SH95, SS92, SS97d, SS98, Szr96, TV97, Vas90, Wan92a, Wan98a, WCT94, XY97, iY95, Yu94, ZZ93, Zie98]. **sampled** [MM98a]. **sampler** [HRG97]. **samples** [Ahm95, CB99, CB96, Elf97, HT90, JVS90, LY94, NOT90, Qiy95, Ryc92, SS94a, Vel93b, Woo92, Zie90]. **sampling** [Cor93b, HH98a, HRS99, Hür95, KA99, KV99, Lac96, Leo96, Loh97, Mat93, Mil92, Nee91, Pog92, Puk97, Rod93, Sah97, SB95a, SP93, Son99, Sri95, SR97, SS97d, SS98, Tal91, WW92b, Zog94]. **samplings** [Hof97]. **Sandwich** [Ste97, Wan99a]. **Sankoff** [CS95a]. **Sankoff-type** [CS95a]. **Sanov** [GO99, Sch98b]. **satisfying** [SG96b]. **Satorra** [Neu94]. **Savage** [Kha92]. **Scalable** [Mur92]. **scalar** [Le 92]. **scale** [BSW97, Bas96b, Cha98b, Cro94, EJ96, FS99, KS99b, Kus98, LZ91, LF95b, MHL95, ÖH96, RKD90, Ste91a, WW90b, Wie96, Wu92]. **scaled** [Bor97b]. **scaling** [Tom93]. **scan** [CG96, CG99]. **sceneries** [How97]. **Scheffé** [LN95]. **scheme** [AM98, Bal94, GS93b, Sah97, Str99, WW94, Wu97a]. **Schmidt** [Bra95, Pér93]. **Schrödinger** [RT93]. **Schur** [GR99, NS98]. **Schwarz** [McQ99]. **Score** [Sep92, BlZ93, BS96b, CR91, CC99b, FC96, FCUOCN96, Mof97, Mun99b, OM92]. **scores** [NM97]. **scorings** [GKS96a]. **scrambled** [YM99]. **screening** [Gei98]. **search** [Gas94, Mel95]. **seasonal** [AC93, CPA95]. **seasonality** [Fra92b, Fra93]. **Second** [FBCCN96, HP93a, Lah91, Lia95, Hud97, Jen94b, Neu94, Sat92, ST98b, WL93, dlPG92]. **Second-** [FBCCN96]. **Second-order** [Lia95, Hud97, Jen94b, Neu94, Sat92, ST98b]. **sectional** [Wir96]. **see** [LL93]. **selected** [BSW97, Ind94]. **Selecting** [CSC93, PG94a, AB95, BM96, Dro99]. **selection** [BS91, Cav99, CG94, CLK96, DF95, Fra91, Fra92a, Fra93, HT90, HT96, IWLX99, KW98, LH98a, Mam90, MST97, MT99, McQ99, PG98, SV91, WS98]. **selections** [RG99]. **selector** [FH99]. **selectors** [KPM94]. **Seleznjev** [Hüs99]. **self** [AHZ97, BLBL92, Qui99, Sam94, Shi95b, Wan99c]. **self-decomposability** [BLBL92]. **self-intersection** [AHZ97]. **self-normalized** [Qui99, Wan99c]. **self-similar** [Sam94, Shi95b]. **Semi** [Qin97, Cse95, DK92, DR96b, KD96, Lim93, MRN93, Sch95]. **semi-Markov** [Cse95, DK92, DR96b, KD96, Lim93, MRN93]. **Semi-parametric** [Qin97].

semi-stable [Sch95]. **semigroup** [Roo95]. **semimartingales** [Ouk92, Ouk94]. **seminorms** [DMWZ95]. **Semiparametric** [SS97a, Far90, MM96, Sch96a]. **semistable** [MS97b]. **Sen** [Sah97, Wil98]. **sense** [AM94b, FPMP97, Gam97, Hen97c]. **sensing** [GR92]. **Sensitivity** [Sen93, MS96b, PZ97]. **Sequence** [Hua98, Dar97, DY98, GO97, Lee95, Mik98, PA90, RR91, WZ95]. **sequences** [Adk93, BM99, Bo98, Bos96, Cek98, Dar98, DZ96, Ete97, GM99a, Gne95, Gne96, HV97, Ho95a, Jak94, Kim93, Kou96a, Kou96d, Kou96c, Kri90, Lac95, LS99, Lou99, PS96b, Rad96, Rad99, Sha93, Sun97a, Wen97, Wiś96, iY95, Yu96, YM99]. **Sequential** [SZ98, BM99, CG94, Gov97, HkL92, Hwa99, Irl97, IU95, Kor99, Liu99b, Mag90, Nee91, RHO99, Sta95b, Uno95, WW96, dC93]. **serial** [BL91, HT96]. **series** [AC93, ACH97, Bat90, Cha92c, CA97, CmHP98, DR96a, Eng90, Fer98, Fra92b, Fra93, Gen99, HJM98, HW90, Kak97, KV96, Li96, LX97, PG94b, Rao95, RJ91, Rot93b, SB97b, SSL96, SS99b, TP98, Wir96, WS98]. **server** [ADD93]. **set** [DM95, Dev91, IM97a, KA99, Liu99a, Liu99b]. **set-indexed** [DM95, IM97a]. **SETAR** [DD98]. **Sets** [AS92, CC94b, FF97, IMSK95, JK98, Joe93, Mol93, Qia92, RR94b, Rot97, SBB93, Sto95]. **setting** [KS99b, MM90]. **several** [EJ96, HA98, KS95b, Mad93, Sch96d, Sch97b]. **shape** [Che97c, Mey99, Rév96]. **shaped** [Ege92]. **Shapiro** [JV91]. **Sharp** [Hua97a, Jia97b, Pit90, Pog92, Rom99, TG95, Bal93b]. **sheet** [FN95, MS96a]. **shell** [Yin99]. **Shift** [HZ99, Sah97, Sch99b]. **shock** [BS97, FP94, KM93]. **shocks** [Mar97a]. **short** [EH99a, GM99a, Mam90]. **short-range** [GM99a]. **showing** [Imh97, Luc96]. **Shrinkage** [MS97a]. **SIC** [McQ99]. **sided** [Fro98, Liu99b, Sil96b, Sil96a, Str96, Zie90]. **sides** [Shi93]. **Siegel** [Liu94a]. **sieve** [BR92]. **sign** [Gom94]. **signal** [Bha96, KS99a, PS97a, RMV96, SS93a]. **signals** [Ruy96]. **Significance** [HW97]. **Silvey** [NF97, RHO99]. **Simes** [HL94]. **similar** [Sam94, Shi95b]. **Similarity** [Lef96]. **Simon** [FLW99]. **Simple** [Gne98b, Mus96, Pur98, vEK98, AT96, Aly90, Bal93b, CC94a, CH94a, CC98a, CM93a, Düm95, FD93, Gri96, Gro97, Gug98, GP91, Kyr94, Le 98, Muk95, PKM93, Pak96, PZ97, Rut93, SS92, Sta99, Ste93, SS97d, SS98, Wri97]. **simplex** [Ses92]. **simplicial** [Düm92]. **simplified** [Sib91]. **simulated** [Dor97a, Löw97]. **Simulating** [Dev97, Wer96]. **simulation** [Hol98, Lee99, Rom99]. **Simulations** [Wil98, Kab99]. **Simultaneous** [GR91, AB92b, Jin93, KZ96, ÖH96]. **since** [Hen98a]. **single** [BAC92, ET91]. **Singular** [Wan91a, Wan91b, NG95, Rut90, Sgi98a]. **Singularity** [Zha94b, FH98]. **size** [ABY94, BK96, Irl97, KM98, RCBG96, Rie93, Sha92a, Wan98c, YF93, YLB99]. **sizes** [GDD91, SS92, Zha92b]. **skewed** [Alb93, Alb97, Wer96]. **skewness** [Hen97c, TG95, XM91]. **skip** [DR96b]. **skip-free** [DR96b]. **Skorohod** [Arc98d, FB95]. **slope** [Bly94, CS97]. **slopes** [Gle93]. **slow** [Dev95]. **slowly** [ME92, Mat93]. **slowly-decaying** [ME92]. **Small** [AA98a, AA98b, MS95, Mor94a, Wan97, HT90, Jen94b, McQ99, Zha92a].

small-sample [McQ99]. **smaller** [RS91]. **smallest** [GB96, Ham95]. **Smirnov** [CA97, Deg93, JPZ97, Kim99b, Kri93, Par92, Vas90]. **Smooth** [CR97, RM90, RB96, Che95a, DMY91, Koh99, Mi99, MS97c, Rou95, vE97]. **smoothed** [Ham98a, Ham98b, Rut93]. **smoother** [BP92, JPAS97]. **smoothers** [BlZ93, KHW91, Mül97]. **Smoothing** [FM94, SV91, Abr93, AAJ97, AGV97, CD95, Che94, Fer98, Hen97b, Kay92, Kim96, Nyc90, Shi99, Sun95, WW95a, Wan98c]. **smoothness** [AHZ97, FN95, Nav99, Shi97b]. **solution** [BT91, CATD93, Lim93]. **solutions** [Kar96, Lef96, Mat97, She93, Stu98]. **solving** [Cho97, Lin91, SF94]. **Some** [AC93, Als91b, Arc96, AHR91, BHK+99, Bil96, CW97, CS93b, Che93, Che98b, Dai98, DW92, DH90, EK96a, ES97, Fun92, GR93a, Han93, Hei93, KS98a, Kou96e, Kou96f, Koz91, Kut97b, Mar99a, Mas96, MH97b, Nyc90, Ong95, Pap90, cQ94, Sev98, SX97, Shi95b, Sia94, SJK96, TH95, WRL95, Wan99b, WW92b, Wen94, Yua96, ZW97b, AK99, AVB95, BB93a, BDG98, Bis96a, Bla91, Brz95, BD90b, BD92b, Cha99a, CM99, CT99, CS95b, Dal90, DP94, Der95, DM96, DT93, FRS93, Gao95, God90b, Gzy90, Hol95, HN98, HP93b, Jen94b, JWR92, Jia97b, KM90, KM97, Kou95, Kry99, Lan96, Lat98, Lee97b, LB98, Liu96, Lor92, NJS98, NV99, Ouk92, Ouk94, Ram97, Rob90b, Roj93, Sar96, Sil97, Ste90, TP96, TP98, Wei91, Wes97, YB99]. **Sooner** [BVB93, ES90, Lin92b]. **source** [WW95c]. **space** [CS96a, CR98, Che97b, CT99, CT94, Cse95, FM92, Gne99, JK98, KD93, Las97, Lec90, MV95b, NG95, Rot93b, Shi97b, WRL95, WPH96, ZB94]. **space-valued** [JK98]. **spaces** [ARV97, Gat93, Gzy90, Ham98b, Hei93, KP92, KP93a, LFR99, Nor95a, Nor95b, Shi97b, WR90]. **spacing** [Bar92a, YL96]. **spacings** [Bar95a, ES97, EvZ92, KK99, Kir96, Kir98, Koc99, Sai99, SH95, WJT92]. **Sparre** [Eis92]. **Sparse** [AAJ97, PB97, TW92a]. **spatial** [AT92, AC99, BKR96, BMS97, But99, Cho97, EPB94, KC97a, Kul92, PB97]. **spatially** [SJ98]. **Spearman** [RB96, YC90]. **Specialised** [PJ94]. **species** [Yat91]. **Specific** [God90b, Che93]. **Specification** [ACS96, ACS94b]. **specified** [JL96, MZ91, NS96c]. **spectra** [HK95, Li96]. **spectral** [BMT97, DR96a, Fer98, HL92, Kan97, PC91, Rob95b, Sch99a, Zha92b]. **spectrum** [Nor95a]. **sphere** [Yin99]. **spherical** [FB91, Li93, Li94c, LB98, Yin99]. **spherically** [Bél91b]. **spline** [Che94, Kim96, KL98b, Shi99]. **splines** [Abr93, AB92b, Fer98, Wan98c]. **splitting** [Als91a, BJZ90]. **spread** [Bel99b, FPMP97, GR93a, MP90]. **spuriosity** [LG93]. **Spurious** [Kim99a]. **Square** [JK99a, AB92a, EK95, Ioa92, Kal90, Lor92, San92, Sar96, Ser96b, Szr92, Vie99]. **squared** [Abr93, BS91, Cas90, Elt92, FG92, Hua99, JH90, Lee96b, LL97, Loh97, Mie97, PC91, Rea93, Rob90b, Sai95, Sil96a, WK99, vE97]. **squares** [BG99a, But99, DJ97, Fro95, GS93a, GK97, Kun93, MP99, MN93, Mül99, Par98a, PL92, Sch96c, Tab94b, Van93, WTC90, WCT94, WL95, WL93, Yat96]. **St.** [BCC99, CS96b]. **Stability** [Bor97a, MZ91, MZ97, Rot97, TW92b, BR90, Bes92, BS92, Haw90, Koz97, Sre95, Tom99, UU95]. **stabilizing** [BLE90].

stable [Alb93, Alb97, BC96, Ber96, BDG93, Buc94, CF96b, CS98b, Dev93, HS94a, Joe90, KMS96, KP96b, Kro97, MR97a, Mar99b, Nol98, PARA97, RQ99, ST90, Sam94, Sch95, Sch99a, Sub94, Tud98, Wer96, dHP99]. **stage** [Gov97, Hwa99, MS97c, Rod93, Son99, SR97]. **staggered** [CY99]. **standard** [CH94b, KS95b, RS91, SV99, TG96]. **standardized** [GS99]. **standards** [BCK97]. **star** [Bar98a]. **state** [CS96a, CT94, Cse95, DY98, HA98, KD93, MGH99, Mud93, Mud94, NG95, WPH96]. **state-space** [CS96a, NG95, WPH96]. **statements** [CH94b]. **Stationarity** [Lac95, CFF98, Liu94b, PS99a]. **Stationary** [Kyr94, BR91a, Che92b, DBD95, FZF93, FZL97, Fer98, GRZ99, Hor93, Jak94, Kak97, Lac96, Lah91, Mee99, Nav99, PS99a, Pfl91, PJ94, Wiś96, dN95]. **Statist** [BL99b, Ham98a, HV00, Lin00, LGC99a, Pal01, Rad99]. **statistic** [CS97, Cha92b, CC98b, Coo93a, DS92, Don91, Haw90, HJ93, JV91, Kri93, Lor92, Muk92b, OM92, PK96, Run93, SQ97, Sep96, She94, Shi98, Sil96a, ST92b, Szr96, TW92a, Wan94a, Zim94]. **Statistical** [Che97c, FM92, Gro98, KL97, Kar96, MMPZ99, BS95b, BW99, CT99, De 96b, GGR98, Jia97b, Mac98, MMP97, Rom99, Sto96]. **statistics** [Ahm97, Akr92, Ano90c, Arc95b, Arc95c, Arc98a, Bab91, BSW97, Bal90, Bal93a, Bal93b, BB91b, BB92, BB94, BB95a, Ban90, BK93, CG92, Cha92a, Che92a, CG96, CG99, CM99, Chr90, Chr91, Chr94, Chr97, CS98a, Chu92a, Chu92c, Dat95, Dav95, DB96, Dav97, Gad97, GC92, Gom94, Gro98, GW95b, HH98a, Hen97a, Hic99, Hos94, HH98b, Hua97a, Hua98, HJ93, Hus97, JVS90, JEG99, Kan92, KRW98, KG90b, Khu97, Kim99b, KP96a, Koc96, Kol95, Lan96, LV99, LM96, Li94b, Lor95, MP93, Mun99b, Nyb92, Pap95, Pap96, Pap97, Pap98, Pap90, Par96, Par99, PP96b, PRS92, cQ94, Qiy95, RZ94, Rea93, Rem98, RSC94, Rob90a, RW94, Ryc92, Ryc95, ST98a, SD90, Sch97a, Sha91, Shi94, SW90b, SBD92, SD93, Tak94, TS96, TW92b]. **statistics** [Tom99, WW92a, Wan99d, WJT92, Wil96, Wiś96, Woo92, Wu90, ZC95]. **status** [Abr99, AQ95, KS99b]. **Stein** [Ber94, BX95, GP91, JS90, Liu94a, Oht96, SS93b, SS94b, SS97c]. **Stein-rule** [Oht96, SS93b, SS94b]. **step** [AM98, DT93, GK97, Liu97, Nyc90, RC94, Yan96a, ZZ93]. **step-up** [DT93, Liu97]. **sticky** [AK95]. **Stieltjes** [Gug98]. **Stirling** [Yam90]. **Stochastic** [ADD93, Bar95b, Bax97, FF97, KK99, LZ94, LS98, Rut90, SS90a, YLB99, AP92, Arc96, Arc98c, BM97, Bar99, Bel99a, Bis99, Bra96b, Cha96b, CF96a, CS92, Coo96, FLP99, Gat93, Gaw97, Ger91, GM93, GP99, GA99, HM90, Her97, Kar96, Kim99c, Koc99, Leb96, Lee97b, LS97, Lin95, Mat97, Ong95, Pér93, PS99a, Pri99, Rei92, RCD93, RMNV99, ST98b, Sta95b, Stu98, Tan95, Whi90, ZZ93]. **Stochastically** [Ryc92, DLY96, Gan98, RS91]. **stop** [Hür93]. **stop-loss** [Hür93]. **Stopped** [Gut96, Gut97, Men91, ASC98, dlPG92]. **Stopping** [Iva96, ASC98, Eth98, Irl96, KM98, Pre93, SC93]. **storage** [Gom96]. **straight** [WR98]. **Strassen** [Che97a, Nor95b, RZ92b]. **stratified** [GPI99, Zog94]. **strictly** [Imh97]. **Strong** [BR92, cIC99, Ger91, HJR93,

RR91, Stu92, dUÁGM99, Bos95, CR92, Che95b, CZ97, EG99, Fro98, Gam97, GSW93, GKS97, GW97, Ho95a, KM90, Kim93, KC96, Kri90, Kri93, Lee97d, Liu94b, LL95, MH96, Qiy95, Rad96, Rad99, Rao99a, Rou91a, Sri91, WRL95, Wen94, WZ95, Wen97, Wu99a, Yu96, Zie98, AGMCA96a, Chr90, Chr97, CS96b, EK96b, Ete97, JK98, Mar95, Pet96a, Rem98, SM92, dJ96]. **stronger** [Eic98]. **Strongly** [GH96, GH97, CM99, Ho95a, Ma99, Rie93, Tar94, iY95]. **Strongly-consistent** [GH96, GH97]. **Structural** [SG96a, HS94b, Kan92, LPB90, NS91, PL92, PL93]. **structure** [Bae97, Coo96, Coo98, Gen99, LV99, MS97b, PP92b, SR97, TW92c, YR96, YB99]. **structures** [BS97, DS94, FK95, JDP90, Kor97, KPP96, Mal96, WL95, YSM94]. **Stuck** [Wer96]. **Studentized** [Jan97, CW98, FJ92, HJ93]. **studies** [JK95a, WW95b]. **study** [Akr93, Ber99b, Buc94, GG91]. **subclasses** [LB98]. **subdiagonal** [GW96a]. **subdivisions** [JK95a]. **subject** [But99, Ped97, TG96]. **subject-years** [TG96]. **subjects** [WW92b]. **submanifolds** [De 96b, Gzy90]. **submartingales** [DM95]. **Submultiplicative** [Sgi97]. **suboptimal** [RMV96]. **subordinated** [CM99]. **subordination** [GM99a]. **subordinator** [Ber96]. **subordinators** [BvHS99]. **subsamples** [AS92]. **Subsampling** [KS93, DZ96]. **subsequences** [RZ92b, VD91]. **subset** [Cse95]. **subsets** [Gne99, Mac98]. **substitution** [FH99, Sav94]. **subsurvival** [GV92]. **success** [God90a, God90b, HA98, Kou92b, KA97, Mus96]. **successive** [Mil92, PK96]. **sufficiency** [GCL90, HM96, Kab98, Sev93, ZR96]. **Sufficient** [DeR94, DeR96, HH99, LVCW93, Aic98, BES95, KG90b, Khu97, Mar98, Sep94, Str94]. **sum** [Abt94, Cha92b, dE97, EN96, GO97, Hor95, JK98, Kol95, New90, Sco93, TYS95, WL93, Wu99a, dlPG92]. **summary** [Siv99]. **summation** [LH98b, Wu97a]. **summing** [SBD92, SD93]. **sums** [Ber97, Bor97b, BW99, CS96b, CM91a, CM91b, DS92, Dzi95, Eic98, Fro98, Hon96, Hür93, Kla93, KJ91, Kre96, Kul97, LT96, LS99, Mar95, Mat92, Pet95, Pin94, Ros93, RS98, Sgi96, SM92, VC99, WW90a, Wan99c, Yan91, ZB94]. **sup** [Stu94]. **sup-norms** [Stu94]. **super** [Kro97, Sri95]. **super-Brownian** [Kro97]. **super-stable** [Kro97]. **superadditive** [GR99]. **superadditivity** [KL97]. **supercritical** [Rév96]. **superior** [HCJ97]. **superpopulation** [ZL97]. **Superposition** [Li97]. **superprocesses** [Kro95]. **supersaturated** [YL99]. **support** [JR99, Maj92, Won93b]. **suprema** [Bra99b, GS99]. **supremum** [Deb99, FN95, Kep97, Sal93, Sgi97, Sgi98b]. **sure** [BCH98, BCC99, BlZ93, FS98, Fer94, IL98, LP90, Lat98, Mat92, PS95a, Pet95]. **surface** [MS99]. **surrogate** [Sep92]. **survey** [Sri95, WW92b]. **surveys** [WCT94]. **survival** [BR91a, BW93, EK96a, GV92, Har96, Jan94, Li95, LVCW93, LT99, MRN93, PCK98, Pru92, TG96]. **survival/sacrifice** [GV92]. **Susarla** [Zho99, FZ92]. **Symbolic** [ST92a]. **symmetric** [Bél91b, BDG93, CPS93, Cav99, Cho98, KMS96, MP93, Pak98, Rot93a, SS90a, SS97a, Str94, Tar94, YM95, ZK97b]. **symmetrical** [SZ92]. **symmetrically** [LV99]. **Symmetrization** [Due98]. **Symmetrized**

[Bly94, Bin95]. **Symmetry**
[MV95b, Che96, EK95, Hsi95, Hu95, Koc92, MG96]. **symptotic** [Rou91b]. **system** [ADD93, AB97, Bax93, BG95, CF96a, GLM94, HS91, KM93, Le 98, NG95, SC99]. **systematic** [Man99, PW92, SP93]. **systems**
[BM93, BP99b, CCH99, FL91, GP99, Joe91, Lau92, Lim93, LS98, Lu97, NJS98, Neu96, QT92, RJ91, SS95, SPH91, Spi91, Ves94, WZ96, Whi90]. **Székely** [Hen97c].

table [EK95, Lin91, Par98b]. **tables**
[AG94, CS98c, EZ99, GPI99, Hen98a, Hub97]. **Tactical** [Mel95]. **Tail**
[KS99a, KRW98, BD99, CL94, DMY91, Kim99b, KP96b, Kri93, MN97a, Pen99, Per98, Roj93, Tob96, ZC95]. **tailes** [Bra99b]. **tails** [Mór94b]. **Tailweight** [AFM96]. **take** [LL93]. **taking** [Ram96]. **Tan** [Sib91]. **tau**
[Shi98]. **Taylor** [Lin94, MW93]. **technique** [Lai95]. **techniques**
[Ano90c, Che94, WW92b]. **Temporal** [FB96, But99]. **tends** [TT91]. **term**
[Fal90b]. **Test** [Bha96, AC91, AAK97, ABK98, ACGM99, AL91, AL92, Aly90, BL91, BH90, BH92, BB90, Bar95b, BW93, Bow99, CA97, CW98, CPPP98, CR91, Coo93a, DT93, Dup97, ES97, Epp99, Fan99, Fra92a, FH98, Ger96, GS93a, GH92, GW96a, HL94, Hor95, Iso95, JPZ97, Kai99, hK99, Kan92, KV99, Koc92, Kol95, Kru99b, KW98, LH98a, LT99, Liu99b, MQ91, MV95a, MG96, Mof97, Mud93, Mud94, NNR97, NS92, Oht99, Omo97, Par99, RW94, SC91a, ST96, ST98b, SB94, ST91, Szr96, Vas90, WW96, WW92a, Wan99c, Wei92, YSM94, YL96, Zie90]. **test-of-independence** [Kan92]. **tested**
[Haw97]. **testimator** [Cha90c]. **Testing** [AL97a, ABK98, Bal97, Bal98, Che94, Del93, DB97, Gom94, GW96b, GMS94, Hee91, KHW91, KS95b, MM91, MM98a, NY90, Par98b, Sch96d, Sch97b, SC90, SP93, SW90a, SP99, AC91, BN97, Bas96a, Che96, CH98a, Ger96, Haw90, Hen97b, Irl97, Kak97, Kle94, Lu97, MM94, Mun99a, Pau96, RR94a, SS93a, Sil96a, TP98]. **Tests**
[BHB96, Joe93, MM96, PS94, RW94, WJT92, ADEM94, AC93, AL97b, Baj92, Bar92b, Bar95a, BS94c, BM99, Bat90, Bha95, BB95b, Bur93, Car92, Cha90a, CPA95, CS91, CS95b, CC99b, DZ99, EK95, EZ99, Erm92, FC96, FCUOCN96, Gei98, Gne98b, HK91, HW97, Jan97, JW97, Jia97b, JM90, JK95b, KK92, KM97, KA97, Kru99a, Lee96b, LP97, Lia99, Liu97, Lou97, MS96a, MS92, MR99, NS96c, RR94a, RM90, Sep92, Ser96b, SS94a, SSL96, SS97a, SS99a, Sil96b, SS92, SW99, Wat93, Wei91, Wir96, Yao90, Zel90, Zha92a, ZR96]. **th**
[DH90, KK96a, Lee98a, Rao99a]. **th-order** [Lee98a]. **Theil** [Wil98]. **their**
[AdlC93, BL99a, BKS96, Che96, HL92, KK99, Koc99, Kro95, LV99, Li94a, Per98, RSC94, Rob90a]. **theorem**
[ARV97, BB91b, Bar98a, Bel99a, BR97, Bra95, Cek95, Cek96, Che98d, Cor93b, Dav93, Ege92, Eis92, Eth98, FB95, Gam97, GO99, JdKP95, KK95, Kri90, Lan98, Lin94, Liu94b, MR97a, MVA93, MW93, MW97, Neu97, Pek99, Rei92, SA93, Sch98b, SF94, Ste97, Swa96, Szy94, WW90a, Wan92b, WW95c, WZ96, Wen97, Wu99b, ZB94, Arc94a, Arc95c, BC96, BP93, BP92, Bry93, FZF93, FZL97, HH98a, Hor90, IL98, Joh94a, LP90, Lee97d, Mik98, NF97,

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How97, Jum99, KW96, Liu94a, Mal96, Mar99b, PL98, Rei92, Rie97, SV99,
Sap99, Sch91a, Vid96, Vit96, Wan97, Wu97a]. **view** [Sch97c, Yat96].
viewpoint [Hol91]. **visits** [Cse95]. **visual** [CF98]. **volume**
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Ano94c, Ano94a, Ano94b, Ano95a, Ano95b, Ano95c, Ano95d, Ano96a,
Ano96b, Ano96c, Ano96d, Ano96e, Ano97a, Ano97b, Ano97c, Ano97d,
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