

TABLE OF CONTENTS

Contributors to this volume	iii
Preface	iv
List of Methodological Publications by Jack Hall, to 2002.....	vi

Sequential analysis

Testing for a treatment-by-stratum interaction in a sequential clinical trial.....	
..... BENJAMIN YAKIR AND W.J. HALL	1
Bias of estimates of secondary parameters in linear-boundary sequential tests.....	
..... VLADIMIR DRAGALIN, BENJAMIN YAKIR AND W.J. HALL	13
Asymptotic Design of general triangular stopping boundaries for Brownian motion.	
..... PENG HUANG	29
A Simple Low-Bias Estimate Following a Sequential Test With Linear	
Boundaries..... AIYI LIU	47

ROC Curve analysis

A goodness-of-fit test for a receiver operating characteristic curve from continuous	
diagnostic test data.....	
KELLY H. ZOU, JOSEPH L. GASTWIRTH AND BARBARA J. MCNEIL	59

Semiparametric inference

Efficient estimation in a semiparametric heteroscedastic autoregression model. ...	
..... ANTON SCHICK	69
Gaussian white noise models, some results for monotone functions.....	
..... JON A. WELLNER	87
Inference for the proportional mean residual life model.....	
..... DAVID OAKES AND TAMRAPARNI DASU	105
Bayesian Inference For Survival Data With a Surviving Fraction.....	
..... DEBAJYOTI SINHA, MING-HUI CHEN, AND JOSEPH G. IBRAHIM	117

Saddlepoint approximations

Continuity correction for the score statistic in discrete regression models.	
..... JOHN E. KOLASSA	139
Saddlepoint approximations of the two-sample Wilcoxon statistic.....	
..... RUNGAO JIN AND JOHN ROBINSON	149

Estimation Theory

A class of parameter functions for which the unbiased estimator does not exist. ...	
..... SHANDE CHEN	159
The sample size for estimating a binomial proportion with a given margin of error.	
..... B.P. GHOSH AND WEI-MIN HUANG	165
On a binomial admissibility problem.	
..... J.H.B. KEMPERMAN	183

Linear Models and Analysis of Variance

- Some heuristics for analysis of variance.....K.RUBEN GABRIEL 197
The fundamental theorem of least squares, its relevance to experimental design and
Bayesian inference.....HENG LI AND ALAN ZASLAVSKY 203

Data mining and applications

- Challenges in the information technology field for statisticians.....
.....SIDDHARTHA R. DALAL 209
What use is statistics for massive data sets? DIANE L. LAMBERT 217
Forecasting health care expenditures and utilization based on a Markov process
and a deterministic cost function in managed care settings..... CHARLES
MCGHEE, JAY H. GLASSER, WENYAN CHAN AND NANCY POMEROY 229