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$1/2$ [BZ98]. 2 [GG99b]. 2^m [Gho80, Gho91]. 2^{n-k} [Che92a, TW96]. 2^{n-l} [CH96]. 2^{n-m} [CC99]. $2d+4$ [Cas96]. $2s$ [Swa99]. $[\text{Ar}(p)]$ [KS93]. α [PR92, YZ93]. B [She95]. $\bar{\chi}^2$ [TK97]. c [Det96]. C_L [Gir91]. D [Det90, Det93a, Det96, RSW97, DS95b]. D_1 [Det90]. E [CH91, DS93, Det93b, Hei94, PS93]. G [DW95]. G_2 [DT99]. k [CAGM97, GEGM99, SV98]. L [Hös96, PK89, PK90, Sha94, Xia94]. L^∞ [Yu93]. L^p [GH95b]. L_1 [Dat92, GHL99, Kni98]. L_2 [CAMRRdB99]. L_p [CGH91, Hor91, Yin90]. M [CK95, CV92, Gey94, HJ90, HS96a, KT91, KT96a, Kol97, KS97, Lah92, LY94, LZ98b, MM99, Nie92, Nis99, Por85, Por91, RG97, Wel89, Wel90]. M_m [Bos98]. \mathbf{R}^d [Cas96]. \mathcal{P} [HR99]. MTP_2 [Sar98]. n [JMP91, Wu95b]. $n^{-1/2}$ [YD97]. P [BRW91, Dud94, Mar91a, Men94b, Por85, Por91]. p^2/n [Por85, Por91]. $p \times 2$ [UM97]. $P\{X < Y\}$ [YG95]. q [Rub96]. q^{n-m} [SCW97]. R [Cha92, KS93]. S [Dav90, Roc96]. s^{n-k} [CW91]. t [GC92]. T^2

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Kon91, LY95a, MK94, Owe90, PR94, SWZ98, Sho90, SL94, Zha94, BD98, Düm98, GW98, Huw96, LHMY96, Low97, MZ96, MNS98a, Neu95, Qin99, TB97, Wan99, XM95, ZP96]. **confounding** [Li97]. **conic** [DCG99]. **Conjecture** [CM93, CY96, EL96a, Sar98]. **conjectures** [DGJ97]. **Conjugate** [BLEL94, HR99]. **connection** [Don97]. **Consensus** [GC93]. **Conservative** [LM94, MZ96]. **Considerations** [SM90]. **Consistency** [BL97, Cha93, CH94a, CCL95, Com92, Dat91b, DGKL94, DF90, HJ93, KL95, Koy90, LN96, MN92, Mur94, Ruk94, Sha93, TC85, TC90, WvdG96, vdG93, BSW99, CHY99, Che95d, GGR99, Hes96, Ish98, Jia97, Li96, MW98, PvZ96]. **Consistent** [Cha90b, DL90, GZ93, Ler92, Nyc90, Ryd94, Ste97, Stu94, TLF95, BR96, Det99, MR96, YD97]. **Constancy** [NT94]. **Constant** [BH90a, FM92]. **constants** [CS97]. **Constrained** [Fel91, Gey94, HW94, JM92, KT96a, MZ93b, BL96b, Wan96a]. **Constraint** [HB91, Yak96b]. **Constraints** [BN91, MRS92, DE98]. **construct** [ZP96]. **Constructing** [DGZ95]. **Construction** [HPS92a, Jac94, FSW98, HSS97b]. **Constructings** [HM98]. **Contaminated** [KM92]. **Contamination** [HS93]. **Contents** [Ano95]. **Contingency** [DS95b, RG91, LL97a]. **Continuous** [AG91, HK91, JK95, Zha91, Bos97, Kar96, Nis99, Sal98]. **Contour** [Pol95]. **contoured** [KS99c]. **contours** [HW97b]. **Contrast** [Sko90]. **Contrasts** [KBH93]. **Contributions** [Ruk90]. **Control** [BH90b, GL92, Maj92, Fin99, Maj96a, SS97]. **Controlling** [Ber92]. **Converge** [DG90, HP92]. **Convergence** [Ami96, Bai94, BP91, BG93, Bur91, CA91, Cha90b, Che91b, Che95c, DLM99, DL91a, DL91b, DL92, Fan91b, GJ95, GL91, HW97b, Jon92, Kol99, Koo93, KO94, Men94a, MP92, Ros95, Rus95, SW94a, WS95, ADS96, Bro98, CL97, CG95, Dre98, EL99, GG99a, GGS95, HKT97, Hes96, Kar96, Lin98, MT96, NY97, YB99]. **Convex** [Nie92, And96, DE98, Rie97]. **convexity** [Kol97]. **Correctable** [DHR91, JW96]. **Correction** [BS91b, Bel91, BG90b, CR94, Cuz90, DL95, DR98, Gho91, GKL99, HWG95, HZ92, HT93, Kus98, Mar86, Mar91b, MS92, MS95, PK90, Por91, Sch95, Ste99, TC90, Wel90, Wij93]. **corrections** [CFM97]. **correctness** [BPR99, GK96]. **Correlated** [MU91, Par98, UM97]. **Correlation** [BD93, TM93]. **Correlations** [KBH93]. **Costs** [WH90]. **counterexample** [CY96]. **counterexamples** [BNO96]. **Counting** [CH94b, LY95b, MU90, vdG95, Kim99]. **coupling** [HT98]. **Covariance** [BDJ93, CD91, HFH94, Kur93, LH92, Loh91a, LR91, Ste90c, YB94, KS99c, KK96, MPZ98]. **Covariate** [BD93, MNS95, ZK90, NLB98]. **Covariates** [CKW95, DS95a, Sar91, Zha91]. **Coverage** [Ber92, FK91, Hal92a, HJ95, Lo92]. **Cox** [BGY97, BGL95, CH91, CL92, Dab97, GL92, Hua99, MM97, O'S93, Sas93]. **Cramér** [EL92, IL90]. **credible** [Cho98]. **Criteria** [CH90a, EH92, MSY94, DS99a]. **Criterion** [DP94, FG94, Kor96]. **Critical** [Sri94]. **Cross** [Pat93, Ste90d, Zha93, vE92, Gir98, KLV97]. **cross-match** [KLV97]. **Cross-Validation** [Pat93, vE92, Gir98]. **Crossing** [HK91, KL91]. **Cube** [KP90a]. **Cubic** [LM90]. **Cumulant** [Che90a, VMT95]. **Cumulative**

[Hjo90a, MZ94, SZ98, HO97]. **Curie** [CG91]. **Curve** [FH94, HMNT97, Kne94a, Mac95, MG93, HKP98, HT96]. **Curves** [BD93, FR92, HM90, KG92, SM90, DS96, GW98, GW99, HR98, PH96, WG97]. **cusum** [Bei96, SW93b, Rit90b].

Data [AB90, BGL95, Cha90b, CS94, CCL95, DM92, Din93, Dos94a, Ell91, FR94, GH95a, GZ93, HL93, HV90, HR91, Hjo90a, Hjo90b, Hsi91, IKL97, Jan91, JJ90, KL95, Kim93, KG92, Kne94a, LY91a, LY91b, LY91c, LY94, LD93, LD95, Liu90, LS92b, Lo93a, Rit90c, Stu93, Tho93, TC85, TC90, Tsi90, Xia95, Yin92, Yin93a, Yu93, Zho92, vdV94, BL97, CGWW98, CL96b, CLW99, DS99b, FH96, HLT95, HR98, HK96, Hsi96, Hsi97, Hug96, IL96, Jam97, LHMY96, LZ98a, LPS99, LN96, MPB96, MR96, Niu98, Nob96, PM95, RG97, Res97, SZ98, WG96, Wan96b, ZL96, vdLM98]. **data-dependent** [Nob96]. **Data-Driven** [CS94, HV90, IL96, LN96]. **datasets** [HW97b]. **death** [Phe96]. **Decision** [Mas93, Rit90b, Maj96b]. **Decomposable** [DL93, DL95]. **Decomposition** [BG90b, Mas94]. **Deconvolution** [Che90a, Fan91b, Fan93a, Kim98, Li95, SC91, GG96a, GG99a, JvEvZ98, PV99]. **Deconvolution-Based** [SC91]. **Deficiency** [Xia95]. **Defined** [Nie92]. **Definite** [BLRS94]. **Degenerate** [HJ93, She94]. **Degree** [Det92, Det95]. **Degroot** [GC93]. **delay** [Poo98]. **Deletions** [Neu94]. **demixing** [Hen97]. **Densities** [CGH91, HHM95, HS95, MP92, Roe92, Zha90, Zha95, Bir97, Bro98, Sal98, XM95]. **Density** [BS91a, BS91b, BM95, Chi91a, CM95a, Dat92, Dev92, Dev94, DJKP96, EL95, GQ93, Hal92a, Hal92c, Hal93, HP95, HV90, HI90, Hen90, HG95, Hor91, HR95, HZ94, Ioa94, Low92a, Mar92, PR92, Pol95, RC94, Sko90, TS92a, Was92, Wij85, Wij93, Wu95b, Yu93, Che95d, Che97, DL96, EL96a, ET96, EL99, GGR99, HLT95, HMNT97, HJ96a, KP96, Kim98, KC98, Lau96, Loa96b, LN96, Neu98, Nus96, PV99, Pol98, SW99, Tsy97]. **Departure** [BD95, Tan93, FH99]. **Departures** [BH90a]. **Dependence** [BCFS90, CM95a, HMM92, Rob95a, Rob95b, RT92a, ST92, CCR96, HKT97, Hos97, MS99a, RH97]. **Dependencies** [DBS94a, DBS94b, Flu94]. **Dependent** [CM91, CM95b, Dah95, EM90, HV90, Hsi91, Hsi93, KO94, Myk92, NL95, Sam92, Yu93, ZK90, BM97, FZS96, HLT95, HLP95, Kit97, Neu98, Nob96, Rob97]. **Depth** [DG92, Liu90, LS92b, BH99, HW97b, LPS99]. **Derivative** [EFM95, CDS97, EL96a, KS96a]. **Derivatives** [Dud94, Wu95b, Efr98]. **descent** [DS99b]. **description** [BS98]. **descriptive** [LPS99]. **Design** [AC91, EFM95, FF91, MSY94, MU91, DS99a, HMNT97, HT97, RSW97, TRYV96]. **designed** [ET96, GP97]. **Designing** [SZ93a]. **Designs** [BC92, CM93, CW91, Che92a, CB91, Che95e, Cos93, DS91, Det90, Det92, Det93b, Det94, DHS95, Det95, EW95, EKS91, HZ90, HZ92, Hei94, LD91, Maj92, PT91, PS93, Ros93, Tan93, Tju91, BS99, BSV99, CH96, CHY99, CC99, CM98, CMT98, DT99, Det96, DW96b, DR97, DR98, DH98, DHI99, HS96a, HSS96, Kus97, Kus98, Loh96a, Maj96a, MU96, Rit96, STS96, Ste95b, Ste99, SCW97, TW96, UM97, Wu97]. **Detecting** [APRY93, GP94, KPY99, SW93b, SW94b, Vos91, Yak96a]. **Detection**

[PS91, SZ93a, SV95, Yak95, CW99, Poo98, Yak96b, Yak97]. **Determinant** [BDJ93, KS96a]. **determination** [YB99]. **Deterministic** [Dev94]. **Deviation** [FH94, Pfa90, Rub96]. **Deviations** [Din93, IL90, Kor96, Myk99]. **Diabetic** [WWG⁺95]. **Diaconis** [HJ96b, Pro91]. **diagnosis** [Bro98]. **Diagnostics** [KS94, GW95b]. **Diameter** [Das91]. **Dichotomous** [MS93]. **Difference** [MT95b, Det99]. **Differentiability** [Sha93]. **Differentiable** [Van91]. **Differential** [CMS94, OAT91, DS97]. **difficult** [CH99]. **Diffuse** [De 91]. **Diffusion** [Lar90]. **digraphs** [AMP97]. **Dilation** [SW93a]. **Dimension** [CKW95, CLW99, Ell95, HP96, Roc96]. **Dimensional** [DS95b, Fan93a, HL93, Mam93, MU91, PS95, SF94, WS91, FHM98, Fre99, Li97, MPB96, Mam96, Str99, VW98]. **dimensionality** [NY97]. **Dimensions** [DGZ95, Pol99]. **Diptych** [Eat92]. **Direct** [FHM98, ZP96]. **Direction** [HS92]. **Directional** [CS98, LR92, LS92b, Fin99, HK96]. **directions** [BF98]. **Dirichlet** [CR94, Cha94, CR90, GH97b, GGR99]. **discontinuities** [HMT96, Spo98]. **Discontinuous** [MS99b, Qiu98, RS95]. **Discounting** [Cha94]. **Discrete** [Cho91, NW92, Zha95, Con99, GG96a, GG99a]. **discrete-time** [Con99]. **Discriminant** [HBT95]. **Discriminants** [LR93]. **Discrimination** [Det94, DR97, DR98, MT99]. **Discussion** [BX91, Ber90, Bes94, Bre91, BDHT91, Buj94, Cas90, CG94, Cop90, Dos94b, Efr90, Flu94, FR90, Gle90, GH91b, GW91, Has94, Hil90, Joh90, Lu90, Mor90, O'S91, Owe91a, Rob94a, Sch91, Ste90a, Sto91b, Bre98, LPS99]. **disease** [WS97]. **dispersion** [Adr98, DS99a]. **Distance** [BM94, CH95, Dha91, Lin94, Yan91, Yin92, BG97, CAMRRdB99, Wal97b]. **Distances** [CGH91]. **Distributed** [Zho91, GKL98, GKL99, MW98]. **Distribution** [Aba93, Akr94, AP93, AGW90, Bar91, BF90, BH93b, Cha93, CR90, CR94, Cuz92, DH93, ET91, Fel91, GP94, GH94, HM94, Kan91, Ko92, LY91a, Ler92, LvE93, ND94, Pit94, ST92, XY95, Yeh94, YsC91, YP92, Adr98, And99, AM98, CCR96, Eri96, FH96, FH99, GH97b, GP97, Hua97, Kol96, KS99c, Pol99, RT97, TK97, Woo99, Yak96a, Yak97]. **distribution-free** [FH96, Pol99]. **Distributions** [And93, AG91, BH92a, BH92c, Bes94, BRW91, BCFS90, BHW92, BB93, BTZ93, CG94, Chi90, DB90, DG90, Dos94b, FM93, FW95, GD92, Gas95, HKL92, IK91, KM90, Lav92, Lav94, Loh91b, Mas94, MSW92, Myk92, Ric95, Rit90a, Rob94a, RT92b, SF94, Sun94, TLF95, Tie94a, Tie94b, Uhl94, VZ92, Zha90, AM97b, BG97, BH99, BSW99, BM97, BFH96, BB96, CC97, CL96a, DS98, GGS95, Har96, HM98, Kni98, Kol99, KM97, LM98, LL98, Ste97, Xu97]. **disturbance** [CHST99]. **Divergence** [CMS94]. **domain** [DJ96]. **Dominance** [MRS92]. **Domination** [Geo91]. **Donoho** [GH97a]. **Dose** [SM90]. **Dose-Response** [SM90]. **double** [ZBCL97]. **double-indexed** [ZBCL97]. **Doubly** [Cha90b, EW95, GZ93, Sto91a, MR96, RG97, ZL96]. **Down** [MP90, FR98]. **Downturns** [SM90]. **Drift** [SW94b]. **Driven** [CS94, HV90, KL95, IL96, IKL97, LN96]. **Drugs** [HL90b]. **Dual** [Myk95a, Wal97b]. **duality** [DE98]. **Dynamic** [APRY93, GW92, SW94b, Yak96a, KMZ98, WG97].

each [BM97]. **Eaton** [HR99]. **Echelon** [Pos92]. **ECM** [Men94a]. **edges** [Don99]. **Edgeworth** [BR91a, BGvZ97, HJ95, Hel91, KM90, PvZ98]. **Effect** [Gho80, Gho91, Hal92a, MBL91, Mur94, TM93, NLB98]. **effectiveness** [BFLS98]. **Effects** [BL92, Dha91, ZK90, BL97, IR97, MU96, STS96]. **Efficiencies** [Fan93b]. **Efficiency** [CH94b, GW95a, Hal91, Lin94, LS92a, MZ93b, RS95, Ruk94, Ste90c, DW95, Li96, MOT97, Str96]. **Efficiency-Constrained** [MZ93b]. **Efficient** [BRW91, CS94, Che95b, Cuz92, Dah95, GP94, Hua96, Hua99, IK91, KST95, Lau96, Lop92, Rit90a, Sch93, Sch95, Van96, vdL96, vdLM98, GL98, HK96, Wei95]. **Efron** [HJ96b]. **Eigenvalues** [ET91]. **Electrical** [Tju91]. **Elfving** [Det93a]. **Elicitation** [GD92]. **Ellipsoid** [Dav92]. **Ellipsoidal** [RT92b]. **Elliptical** [TLF95]. **elliptically** [KS99c]. **Emission** [CH94a, JS90, O'S95]. **Empirical** [Bai94, BCFS90, Buh94, CH93, CH95, DG90, DHR91, GW95a, GP93b, Hal90, Hes90, Hsi96, Jin92, Kit97, Mam96, NNR94, Owe90, Owe91b, PvZ98, Qin93, QL94, Qin99, RC94, VZ92, WH91, YsC91, vZ91, Cab96, CC97, EM99, Fal98, GMW96, HK96, HH96, Hsi97, JW96, Kar96, LW99, Lin98, LN99, RS98, Wal97b]. **Empiricals** [KO94, Kou96]. **Engineering** [CH90a]. **Entropy** [Csi91, GG97, HO97, NY97]. **entry** [BGY97]. **Envelopes** [HS95, Was90]. **Environment** [LK93]. **Epi** [Hes96]. **Epi-convergence** [Hes96]. **Epidemiological** [WWG⁺95]. **Equality** [Kur93]. **Equations** [CH90b, FR94, QL94, DS97, Kus97, Kus98, Li96]. **equilibrium** [LL97a]. **equivalence** [AMP97, BL96a, Nus96]. **Equivalent** [Mes91, PS95]. **Equivariance** [Mas93]. **Equivariant** [Kub94, LR91]. **Erdos** [AGW90]. **ergodic** [MYG96, Nob99]. **Error** [BTZ93, Cuz92, HP95, HM91, MW92, Mar92, Nyc90, SC91, ZBCL97, CF99, GHL99, GH95b]. **Errors** [BH93a, CKW95, CV92, CM91, CM95b, FT93, MU91, Muk93b, Sri92, Yaj91, Cha96, Fin99, HLP95, Huw96, KS97, LHC99, LL98, Rob97, RS98]. **Errors-in-Variables** [BH93a, CV92, Huw96, LHC99]. **Esseen** [HJ95, Seo90, Xia94]. **Esseen-Type** [Seo90]. **Essential** [Jun93]. **Estimate** [CH94a, Mes91, Nyc90, RT92a, KLW97, Stu96, ZF96]. **Estimated** [HB91, Ste93, Wan99]. **Estimates** [Bur91, CK95, Cha91, Cha92, Chi90, Cuz92, Dev94, DGKL94, DF90, DG92, FH92, HHM95, KT91, Lai94, MY93, Ryd94, SW94a, Wu95b, YZ93, Bos98, BM98, DS97, DL96, Dre98, DE98, LMS97, NY97, Str96]. **Estimating** [BC92, BH92c, CH90b, EFM95, FH99, FR94, HZ94, KP96, LY91a, LM94, Loh91a, Loh91b, Mam91a, Muk92, Niu98, Pol95, QL94, SdH99, Sri92, Ste90d, Tak92, Tsi90, WS97, Wor95, Wu95a, Zha90, Zha95, vdG90, CS97, Li96]. **Estimation** [AB90, Akr94, BM94, BR90, BG90a, BRW91, BR91b, BM95, Bir97, BHW92, BB93, BB96, BTZ93, Buj94, CD91, CH90a, CH90b, Cha92, Che91a, Che95b, Chi91a, Cho91, Cox91, CL91, CM95a, Dah95, DG91, Dat92, Dev92, Dha91, DS95a, Don94, Dos94a, Efr95, EL95, EL92, Fan91a, FH94, Far92, Fel91, FG93, FW95, FF91, GK94, Gas93, Gey94, GM92, GJ95, GP93b, GQ93, HJ90, Hal92a, HM94, HFH94, HV90, HI90, Has94, HS92, HS93, HY98a, HW91,

Hen90, HG95, HT82, HT93, Hsi91, Hsi93, HG90, HCR⁺92, HP94, IK91, Jin92, JS90, JM92, Joh94, Kne94a, KE95, Ko92, KST95, KS93, KM92, Lel93, Ler92, LHC99, Loh90, Low92b, Low95, Mac95, Mag93, MZ93a, MZ93b, Mar92, MN98, MG93, MGKA95, MP92, NF91, NL95, O'S93, OAT91, OC95].

Estimation [Pat93, Phe90, Pit94, PR92, PK89, PK90, Rit90a, Rit90c, RG91, Rob95a, Roe92, RC94, Sch93, SM94, Sch95, Spo98, SBH91, Sto94a, Sto94b, TS92a, Tra93, TS92b, WH91, WW90, Wel89, Wel90, WS91, WH90, Xia94, Yan91, YB94, Yin92, Yin93a, Yin93b, YsC91, Yu93, Zam92, vdG95, vdV94, Adr98, BZ96, BFH96, BS96, BL96b, BLZ97, CF99, Cai99, CM98, CF97, DW96a, DJKP96, DJ98, Don99, DHS97, DHL97, DKW97, EL96a, EL96b, Efr98, ET96, Eri96, FHM98, FZ99, GG99b, GGR99, GL98, GH95b, HLT95, HMNT97, HW97a, HKP98, HJ96a, HT96, Hua96, Hua98, Hua99, Ish96a, Ish96b, Jia96, Jia97, JT99, KT96a, Kim98, KT96b, Kol97, KP97, KC98, KS96b, KS99b, KS99c, Lau96, Lee96, LS97, Loa96a, Loa96b, LN96, MPZ98, MvdG97b, McC96, MC96, NvS97, Nis99]. **estimation** [Nob96, Nob99, Nus96, Phe96, Pol98, PH96, Rai98, Rie97, Sen96, Ste97, Sun96, Tsy97, Tsy98, Van96, Wan96b, Wei95, Woo99, Xu97, YD97, Zha97, vdL96, vdLM98, vdV96].

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Long-Memory

[CT95, Rob94b, Yaj91, CP98, CHST99, HH96, KS97, Wan96b]. **Long-Range** [CM95a, CM95b, KBH93, HLP95, Hos97, MS99a, RH97]. **longitudinal** [SZ98]. **Loss** [FW95, Lei93, Tak94, Yin90, YP92]. **Low** [HL93, FHM98, HMNT97]. **low-dimensional** [FHM98]. **Lower** [DB90, GK94, HS93, Low93, Yak96b]. **Lowner** [CD91]. **LS** [HP92]. **LSE** [Yaj91]. **Lukacs** [CL96a]. **Lynden** [CCL95].

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Marker [NL95]. **Markov** [DL95, AMP97, ADS96, Bes94, BRR98, BW99,

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[CD91, Che95e, Kur93, Loh91a, LR91]. **Matrix**

[ET91, JV93, LH92, YB94, Adr98, DGJ97, KMZ98, KS99c, KK96]. **Maxima**

[SZ93b]. **Maximal** [She94, Wij85, Wij93, BH99, Nis99, Swa99]. **Maximin**

[MNS98b]. **Maximum**

[CD91, CH94a, Che90a, CG91, CL91, Csi91, DE98, EL95, Hor93, KS94,

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Yin93b, vdG93, vdG95, vdV94, vdV96, BRR98, BL97, CHY99, CM98, EL99,

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 [Dud94, FS97]. **Optimal** [BN91, Bur91, CH90a, CW91, Che95c, Det90,
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Outlyingness [DG92]. **Outperforming** [GMW96]. **overtraining** [Kle96].

overtraining-resistant [Kle96]. **Overweight** [Loc91].

paired [SY99]. **pairwise** [HT98]. **Panel** [GH95a]. **paper** [Res97]. **Paradox** [Ber90, Bro90a, Bro90b, Cas90, Cop90, Efr90, FR90, Gle90, Hil90, Joh90, Lu90, Mor90, Ste90a, Wan99]. **Parameter** [AP95b, BB93, DHY95, HT82, HT93, Jin92, Ko92, KT96b, Lah92, MGKA95, Ryd94, Sri92, Ste93, Sun94, TM93, WS91, Wu95a, Yan91, BB96, GH97b, Kar96, McC96]. **Parameters** [BD95, cICM92, Hey92, Hor93, KS93, NF91, Pfa93, Por85, Por91, Ste90d, Tsi90, Vel92, Xia94, Yin93b, BZ96, Fre99, Ish96a, SY99, Str96, Xu97]. **Parametric** [Bos97, HM93, HG95, SW92a, CHS96, HJ96a, Mat96]. **parametrization** [DCG99]. **Pareto** [FH99]. **Part** [SS94]. **Partial** [BCFS90, CH91, Deg90, DL90, Gou96, ZK90, BZ97, FGK97, Gir98, MvdG97b]. **Partially** [CS94, CB91, vdV94, DW96b, GP97, LHC99, SSK95]. **Partition** [BH92b]. **Partitions** [BPKN92, Nob96]. **partly** [Hua99]. **partner** [HR99]. **parts** [ES96]. **pattern** [Kle96]. **Peak** [MP92]. **Peaks** [Wor95]. **Pearson** [LD93]. **penalization** [She97]. **Penalized** [CO90, HBT95, Mac95, MvdG97b, ZK90]. **penalty** [Poo98]. **Performance** [CH90a, HM94, HMT96, HR98, Koc96]. **Period** [HZ90, HZ92]. **Periodic** [AM97a]. **Periodogram** [CHP95, Rob95b, KM96, MS99a]. **Periodogram-Based** [CHP95]. **Permutation** [Che95e, Tho93, Sho96, ZBCL97]. **Permutation-Invariant** [Che95e]. **Permutational** [HMM92]. **Permutations** [BCFS90]. **perturbations** [Ami96]. **Phylogenetic** [ES93]. **Pickands** [Dre95]. **Piecewise** [Rie97, TK97]. **pilot** [Rie97]. **Pitman** [GSM94, HMM92]. **Plan** [SW94b]. **Plane** [Ell95, DS96, PM95]. **Plane-Fitters** [Ell95]. **Planes** [Ell91]. **Plans** [Gho80, Gho91, Yeh94, MU96, Muk99]. **plot** [BS99]. **plots** [EM99, GG96b]. **Plug** [GM92, Hal93, CF97, Loa99]. **Plug-in** [GM92, Hal93, CF97, Loa99]. **Plus** [Gho80, Gho91, Muk99]. **Point** [BH92b, CH90b, CMS93, CMS94, Dum91, Fer95, FG93, Har94, HK91, HKL92, Loa92, Lop92, Rit90a, SV95, Yak95, BG97, Loa96a]. **Points** [LR91, Mul92, PT91, TLF95, Tyl94, WC93, MM99, Rai98]. **Pointwise** [DL92, Tsy98, LS97]. **Poisson** [BPR99, FR92, Hen97, JM92, Loa92, Neu94]. **Policy** [Yak95, Yak96a]. **Pólya** [Ish98, Lav92, Lav94, MSW92, WM97]. **Pólya-urn** [WM97]. **Polyhedra** [Nai90]. **Polynomial** [Buj94, Det90, Det93b, Det94, Det95, Has94, Hei94, PS93, Sto94a, Sto94b, SHKT97, Che98, DW95, DHI99, OR97, Spo98]. **Polynomials** [Det92]. **Polytopes** [Tho93]. **Pooling** [GC93, FS97]. **Population** [BNW92, DH93, Mee92, Che98, DCG99]. **Populations** [CC94, DKR91, WS97]. **posed** [GG97]. **Poset** [Ros91]. **Positive** [BLRS94, SS94, Sal98]. **Positive-Definite** [BLRS94]. **Positive-Part** [SS94]. **Positron** [CH94a, JS90, O'S95]. **possess** [Yak98]. **Possible** [FM92]. **Possibly** [Hes90, BM97, BM98]. **Posterior** [Bes94, CG94, CG95, Dat91b, Dos94b, GGR99, KS94, Men94b, Nyc90, Rob94a, Sun94, Tie94a, Tie94b, BSW99, GGS95, Gus96, Ish98]. **postulate**

[MW99b]. **pot** [Fal95]. **pot-method** [Fal95]. **Potential** [LM94]. **Power** [DS95a, GH91a, HL90a, HW94, SM90]. **Powerful** [LB95, CHS96]. **pre** [GP97]. **pre-change** [GP97]. **Precision** [AP95a]. **Predicting** [Ste95c, MGR98]. **Prediction** [Ber92, Ber93, DG91, DW93, Fos91, GH95a, CBL99]. **Predictions** [Ste90c, Ste90b]. **Predictive** [Men94b, Wei92]. **predictors** [Bos97]. **Preface** [Ano90]. **preferences** [SSK95]. **Preferred** [CMS93, CMS94]. **prescribed** [BB96]. **Presence** [AB90, SM94, SS97]. **Present** [AP95b]. **Principal** [DBS94a, DBS94b, Flu94, TLF95, DS96, Sal98, Sil96]. **Principle** [LY94, NY97]. **Principles** [Wei92]. **Prior** [GD92, Maj92, SZ93a, Was90, YB94, Har96, Har98, MW99b]. **Priority** [NT94]. **Priors** [BLEL94, BR94, Bos94, CE90, Was92, BS96, DG96]. **Probabilistic** [Pin94]. **Probabilities** [DF90, FK91, IL90, JR94, Nau92, Pfa90, SW93a, WK92, DE98, HW97a, Kor96, RS98, STS96]. **Probability** [APRY93, Ber92, Ber93, BRW91, DG90, ES93, Hal92a, HHM95, Hen90, KZ95, Low92a, PS95, Ric95, SF94, VMT95, WS95, HY98a, Sar98, SdH99, SQ96, Yak96a, Yak96b]. **Probability-Centered** [Ber93]. **Problem** [Alb91, BLRS94, Fan93a, Geo91, GJ95, Khm93, Lo92, MP90, Mas93, MBL91, Neu93, PR92, WH90, BHM97, ET98, ES96, GL98, Zha97]. **Problems** [BH92b, BM92, Csi91, Das91, EL95, Fan91b, Fer95, GD92, Har94, HL90c, JS90, Koo93, LB93, Low92b, Low95, Mac95, NW92, Pin94, Qin93, Sar91, Sha94, BSW99, BCZ⁺97, GG97, KC98, Yak98]. **Procedure** [BTZ93, KL92, Mar83, Mar86, Mar91b, Per92, Rit90b, Rus95, Sri92, SW94b, Tak92, Bei96]. **Procedures** [DL90, MP90, SW93b, Yin90, FR98, Fin99, Nak97]. **Process** [BP91, Buh94, CR90, CR94, FR92, KL92, Lar90, Loa92, MU90, Phe90, Ste90d, WW90, HH96, Hsi96, Hsi97, KP97, Mam96, STZ98]. **Processes** [ACG94, Bai94, BMM⁺91, BC92, BF90, CT95, CH94b, Che90a, Che92b, Cox91, CH95, EM92, Gas93, Hes90, Hey92, Hjo90b, HT82, HT93, KG90, KS95, LY95b, Mil92, NNR94, PS92, Pos92, She94, SBH91, Sri94, Ste95a, Swe92, TT90, Wel89, Wel90, vZ91, vdG95, BG97, Bos97, CC97, CP98, CZ96, DCG99, Dah97, DM98a, Fal98, Kim99, Kit97, KM96, Lee96, LW99, Lin98, MPZ98, MM97, Niu98, Nob99, WM97, HT93]. **Product** [BH92b, GJ90, Stu93, CL97, Yan97]. **Product-Integration** [GJ90]. **Product-Limit** [Stu93, CL97, Yan97]. **Products** [Buj94, Has94, Sto94a, Sto94b, SHKT97]. **Profile** [SW92a, Sta96]. **Projected** [CKS94a, DG92]. **Projection** [CH91, Che91a, Che95f, Hua98, Jon92, Tyl94, MLN99]. **Projection-Pursuit** [Che91a]. **Projections** [HL93, MY93]. **projective** [MW99a]. **Proof** [DGJ97, DS97, Sar98]. **Proper** [Wij85, Wij93]. **Properties** [CHP95, Che95f, DMR90, DG92, GP93a, GZ93, Hal92c, HL90b, HW94, JC90, KG91, Lai94, MBL91, SW92b, TT90, Was92, Wu90, Yaj91, Zho91, Ami96, Cha96, DS96, Hua97, KLW97, Kos96, LZ98b, LR97, MLN99, Roc96, SS97, ST96]. **Property** [CH91, HH94, YZ93, Bei96]. **prophet** [AGSC98]. **Proportional** [BGL95, CH94b, Mur94, Rus95, Wu95a, BB96, Hua96]. **proportions** [Qin99].

Pseudo [Hal90]. **Pseudo-Likelihood** [Hal90]. **Pure** [Roj92]. **Pure-Tail** [Roj92]. **Pursuit** [Che91a, Jon92].

Quadratic [Fan91a, LM98, WH91, Cas96, EL96b]. **Qualitative** [Mam91b]. **Quality** [CH90a]. **Quantal** [MS93]. **Quantile** [BG90a, CH95, EM92, FF91, Muk93a, Roj92, Shi91, Xia95, YZ93, CDS97, Che95d, EM99, LHM96, Por97]. **Quantiles** [Arc95, Cha91, CH93, FK91, GJ92, Hes90, KS95, Muk92, SW92b, Arc96, Kol97, Sin98, ZP96]. **quantizers** [CAGM97]. **Quasi** [Wef96, CHY99, CM99, MvdG97b]. **Quasi-likelihood** [Wef96, CHY99, CM99, MvdG97b]. **Queue** [Pit94]. **queueing** [Con99]. **Queues** [Asm90]. **Quickest** [Poo98].

Random [Akr94, Asm90, BH92c, BM94, Com92, CGH91, ET91, JK95, KG90, Lah95, Liu90, LR93, MSW92, Mur94, NT94, Neu93, Per92, Pfa93, PR92, SZ93b, SW95, Ste90b, SW93c, Stu95, VZ92, Wor95, Yan91, Zam91, Zho91, AM97a, BFH96, BL97, Cs96, GG99a, GMW96, HY98a, HY98b, HM98, KS96b, MW98, MGR98, Sal98, Sar98, Ste97, Ste95b, Ste95c, Ste99, vdLM98].

Random-Multiplicative [VZ92]. **Randomized** [Gir91, Owe94, Gir98, IR97, Loh96a]. **Randomly** [AW93, Jan91, Kim93, KO94]. **Range** [CM95a, CM95b, Dah95, HL90a, HH94, KBH93, Rob95a, Rob95b, Seo90, HLP95, Hos97, MS99a, RH97]. **Rank** [Alb91, Cuz88, Cuz90, GL91, GJ92, Jan91, KS95, LY91c, MN92, Neu93, Seo90, Tsi90, Yin93a, And99, HJ99, MOT97, Sen96, Sho96]. **Rank-Scores** [KS95]. **Ranked** [Tho93, Hua97]. **Rankings** [AC91, VMT95]. **rare** [SdH99].

Rate [BG93, CA91, Che95c, EJ90, HP92, KL91, Men94a, Pat93, SW94a, CL97].

Rates [Bur91, Che91b, DL91a, DL91b, DL92, Fan91b, GJ95, Hjo90a, Jon92, Koo93, MT96, NY97, Ros95, WS95, Bos97, Dre98, EL99, HKT97, Ish96a, Ish96b, Kar96, WS97, YB99]. **Ratio**

[AP95b, BG90b, HW94, MS91, MRS92, Owe90, Roj92, SV95, Was92, DJ96, LHM96, MS95, MvdV97, Qin99, Rub96, VZ97]. **rational** [DHI99, HSS96].

Ratios [Wij85, Wij93, WS95, CS97]. **RC** [RG91]. **Reaching** [GC93]. **Real** [LM90, Wu95a]. **receiver** [HT96]. **recognition** [Kle96]. **Reconstruction** [O'S95]. **record** [FH96]. **record-value** [FH96]. **Recovery** [Don94, MT95a].

Recurrence [Eat92]. **Recursive** [RT92a, Ruk94, SM94]. **Redescending** [KT91]. **reduced** [And99]. **Reducing** [MPB96]. **Reduction**

[CKW95, RC94, CF99, CLW99, NY97]. **redundancy** [DHL97]. **Reference** [CE90, YB94]. **Refined** [Dre95]. **Region** [MK94]. **Regions** [Ber93, BH93a, cICM92, HL90c, Owe90, PR94, SWZ98, Zha94, ET98, MZ96, MNS98a].

Regression

[Asm90, BX91, Bar93, BL92, BM94, Ber90, BR91b, Bre91, BTZ93, Bro90a, Bro90b, BL91, BDHT91, CA91, CKW95, Cas90, cICM92, Cha91, Che91a, CV92, Chi91b, CKS94b, Cop90, Cox93, CM95b, Cuz88, Cuz90, Cuz92, Dah95, Dav90, Dav93, Det90, Det93b, Det94, DHS95, Det95, DGKL94, DF93, DS95a,

DH93, DL91c, Efr90, EKS91, EH92, FG92, Fan93b, FT93, FG94, FR90, Fri91a, Fri91b, FZ94, GD92, Gir91, Gle90, GL92, GN90, GH91b, GW91, GJ92, HJ90, Hal92b, HM90, HM91, HM93, HW91, Hei94, Hil90, HC92, HL90c, JV93, Joh90, Jon92, KE95, KN98, Lah92, LY91b, LY91c, Lai94, LY94, LD95, Lu90, Mam91a, Mam91b, MY93, MU90, Mil92, Mor90, Muk92, Muk93b, Mul92, NT94, O'S91, Owe91a, Por85, Por91, PS93, RG97, Rit90c, Rob95b, RT92a].

Regression [RW94, Sas93, Sch93, Sch95, Sch91, Sen96, SWZ98, Sri92, Ste90a, Sto91b, SL94, Tan93, Tsi90, WC93, Yaj91, Yin93a, Zam92, Zha91, Zho92, vdG90, And99, BH99, BFH96, Bis98, BL96a, CGWW98, CDS97, CLW99, CHST99, Dab97, Det96, DM98b, DH98, DM98c, Det99, DHI99, Efr96, EHSS95, FGK97, Gir98, HLP95, HT97, HS96a, Hsi97, Hsi99, Hua98, JT99, KMZ98, Kni98, Koc96, Kor96, KPY99, KK96, LW99, Li97, LZ98a, Loa96a, MvdG97a, MM97, MC96, MNS98b, MS99a, MS99b, Neu95, NY97, Nob96, Nob99, OR97, Qiu98, RSW97, Rob97, RH97, SZ98, SY98, Stu97, STZ98, TRYV96, VA99, Wan96a, WvdG96, Yan97, ZL96, ZP96, ZF96].

Regression-type [KN98]. **Regressions** [BH92c, LM98]. **Regressors** [Kne94a]. **Regret** [Tak92]. **Regular** [CM98, MW99a, Rit96, Wei95].

Regularization [Gir91]. **regularly** [AM97a]. **Rejoinder** [Bro90b, DBS94b, Fri91b, Sto94a, Tie94b, Bre98, LPS99]. **Related** [ACG94, CO90, JS90, KS95, Lin94, Mas94, Hos97, Jia96, MU96].

Relationship [HWG65, HWG95, RT97]. **Relationships** [BH93a, Zha94].

Relative [Hal91, HO97, RS98]. **Relaxed** [Oeh92]. **Remainder** [Dud94].

Remarks [Buj90, NO96]. **REML** [Jia96, Jia97]. **Remote** [AB90]. **Renewal** [DMR90, GP93b, Phe90]. **Renormalization** [DL92, Low92b].

Renormalizing [Low93]. **Rényi** [AGW90]. **Repair** [HPS92b, DHS97].

repairing [vdL96]. **Repeated** [HZ90, HZ92, HRC94, KG91, SW92b, Kus97, Kus98]. **replicate** [MNS98b].

Replication [KG91, SW92b]. **Representation** [Cha91, Che92b, GV91, Hes90, Arc96, Bos98, HS96a, SSK95].

Representations [Hal91, Stu93]. **Representing** [KG92]. **Resampling** [BHW93, Hal91, HM94, LS92a, PR92, PvZ96]. **Residual** [KO94, CZ96, Kou96, LW99, MM97]. **Residuals** [Bai94, Lin98, Mam96].

Resistant [Jac94, Kle96]. **Respect** [Xia95]. **Response** [Jun93, MS93, MSY94, Ros93, SM90, Sto91a]. **Response-Adaptive** [Ros93].

Restricted [CS93b, CKS94a, HS95, MS91, RG91, CS96, MS95].

Restrictions [CD91, HP94, NF91, Pol98, PH96]. **Results** [BB93, CW91, Che92a, Che95e, Lel93, Shi91, Ste95a, Vel92, BS99].

Retinopathy [WWG⁺95]. **Reverse** [HH94]. **Revisited** [Gen92, Owe94, Str90, WMC98]. **Reweighted** [HP92, Lop99]. **Riccati** [DS97]. **Ridge** [Gir91]. **Riemannian** [Hen90, LK93]. **Right** [FZ94, LY91c, LvE93, MBL91, BM97, MW99b, vdLM98]. **Right-Censored** [LY91c, vdLM98]. **Rigid** [CK95]. **Risk** [BG90c, BL91, DLM90, Efr95, FG94, GK94, GN90, Low93, Mar83, Mar86, Mar91b, Tak94, BL96b, DS97, HO97, SA96, SV98]. **Rissanen** [HG90]. **Ritov**

[Bei96, EL96a]. **Robbins** [Liu97]. **Roberts** [SW93b, SW94b]. **Robust** [BB98, BZ96, BF90, DS91, Dav93, DL90, Eri96, GP95, HS92, Hug96, Kim92, Ko92, KS99c, KM92, MY93, MZ93a, MZ93b, MC96, SM94, She95, Zam92, Adr98, MM99, Mül98, Sta96]. **robustify** [CAGM97]. **Robustness** [BD95, Bos94, Lin94, LS92a, Roc96]. **Root** [Aba93, CT95, JMP91, KP90a, Muk92, Wu95b]. **roots** [BRF97]. **Rosenblatt** [GH91a]. **Rousseeuw** [Dav92]. **rows** [MU96]. **Rubin** [CL96a]. **Rule** [KZ95, Ruk94, Sam92]. **Rules** [Hal93, Mar92, HKP98, Maj96b]. **Run** [BH90b, Cos93, Jac94, Yak95, GP97, Muk99, Yak98]. **runs** [HP99].

Saddlepoint [JR94, RS98]. **same** [HP92]. **Sample** [Alb91, BR91a, BR91b, HS95, HL90b, JK95, Kan92, KG92, KG91, LY91b, LvE93, MBL91, Neu93, PR94, Qin93, SW92b, Shi91, Sto90, TC85, TC90, Tyl94, VZ92, Wu95a, Xia95, XY95, Yin93a, Con99, DM98a, GW99, Hsi96, MPB96, Rob97, RT97, Xia96]. **Sampled** [BGL95]. **Sampler** [Yu93, Ami96, GMW96]. **samplers** [GMW98]. **Samples** [KG91, BC98, Hua97]. **Sampling** [APRY93, BLEL94, BC92, BR91b, BNW92, BG93, Dos94a, GL92, Lo93b, Loh90, Owe94, Ros95, SW94b, Yeh94, Yin93b, Che98, DS98, DHL97, Kol99, K LW97, Liu97, Loh96a, Loh96b, NW97, Sho96, Ste95b, Ste99, Wal97b, Yak96a, vdV96]. **saturated** [MW95]. **Scale** [KG94, MZ93a, SW95, Vel92, Dav98, Hsi96, Ish96a]. **Scaling** [BLRS94]. **Scanning** [Khm93]. **Scatter** [KT91, Tyl94, KT96a, Lop99]. **Scheme** [GP94, GP95, PR92, Yin93b, Liu97, WM97, vdV96]. **schemes** [Che98, GP97, Ish98]. **Score** [CH91, SC91, VMT95, DS99b]. **Scores** [GJ92, KS95, Seo90, GKL98, GKL99, HJ99, Sen96]. **Scoring** [KDK90]. **Scrambled** [Owe97]. **Search** [Che92a, FZS96, STS96]. **Searching** [STS96]. **Second** [Alb91, BPR99, GK94, GSM94, GK96, Mar83, Mar86, Mar91b, Myk95b, Ste90b, KS96a, LL97b]. **Second-Order** [GK94, GSM94, Ste90b, BPR99, GK96, LL97b]. **seemingly** [KK96]. **Segments** [KDK90]. **Selected** [ND94, Vel92]. **Selection** [Chi91a, EH92, FM92, GD92, Jin92, Zha91, Zha93, BB98, Bre96, Loa99, LN99]. **Selector** [JMP91, Che97]. **Selectors** [Chi91b, CM91, LMS97]. **Self** [Cha90b, GZ93, TLF95, TC85, TC90, MR96]. **Self-Consistency** [TC85, TC90]. **Self-Consistent** [Cha90b, GZ93, TLF95, MR96]. **Semi** [DW93]. **Semi-Bayesian** [DW93]. **Semiparametric** [BZ97, CKW95, Che95b, Cuz92, HM90, HSS97a, LY95b, Mag93, MZ95, MvdV97, RB90, Rob94b, Rob95a, Roe92, She95, CHS96, HKT97, HT96, Ish96b, Ish98, Ish99, LHC99, NLB98, Van96]. **Sense** [DG90]. **Sensitive** [Mar91a, MS83, MS92]. **sensitivity** [GW95b, Gus96]. **Sequence** [AGW90, Hsi93, Neu94, Rit96]. **Sequences** [BS91a, BS91b, Buh94, Dev94, KDK90, CBL99, Hes96]. **Sequential** [Bai94, BBW94, BB93, BG92, CH90b, Efr95, GP94, GL91, HWG65, HWG95, HL90c, Lee96, Mar83, Mar86, Mar91b, OAT91, PS91, Sie93, SV95, SBH91, Sri92, Tak92, WH90, XM95, Bet96, FZS96, Gre96, HM98, Kou96, Lin98, Liu96, Liu97]. **Serial** [HMM92, TM93]. **Series**

[Bel84, Bel91, CL91, Deg90, GH94, KM90, MT95b, MZ94, NF91, Rob94b, Rob95b, Tra93, TS92b, Büh98, DW96a, DJ96, Dah97, DKW97, GT99, KMZ98, Kou96, KS99a, LW99, LL98, MYG96, MS99a, RH97, TRYV96]. **Set** [CD91, Hua97]. **Sets** [Che95e, Das91, DGZ95, Ell95, FH91, MT95a, Nau92, SW93a, Wor95, And96, BD98, Cho98, Düm98, Huw96, TB97, Tsy97, ZP96]. **setting** [Efr96]. **Several** [DKR91, JV93, DM98b]. **Shape** [GM93, HS95, KE95, LK93, PM95, CW99, Roc96]. **Shape-Restricted** [HS95]. **sharp** [Efr98, Rai98, Tsy98]. **Shift** [SW93b, Maj96b]. **Shiryayev** [SW93b, SW94b]. **short** [HLP95]. **short-** [HLP95]. **Shrinkage** [ES96, Geo91, Sun96, BC98, DJ98, Gou96, Wan96b]. **sibships** [DS99b]. **Side** [AB90]. **Sided** [BG92, Fin94, Kur93, LB95, CS98]. **Sieve** [Büh98, SW94a, WS95]. **sieves** [Jia97, She97]. **sign** [MOT97, Xu97]. **sign-invariant** [Xu97]. **Signal** [Bel84, Bel91, RS95, SW95]. **Signed** [Seo90]. **silhouette** [Pol98]. **Simes** [Sar98]. **Similar** [Kne94a]. **Simple** [BBW94, BTZ93, JMP91, Jon92, Cas96]. **Simplices** [Liu90]. **Simulation** [KL95, ADS96]. **simulations** [Nak97]. **Simultaneous** [Cho91, Efr98, HM91, JJ90, SL94, Xu97]. **Single** [HHI93, HSS97a, Hug96]. **Single-Index** [HHI93]. **Singular** [Ell95, LB93, Uhl94, DGJ97]. **Singularities** [Ell91]. **Size** [cICM92, FZS96]. **size-dependent** [FZS96]. **Skewness** [AM97b, BH92a]. **Skorokhod** [ES96]. **Sliced** [HC92, ZF96]. **Slicing** [DL91c]. **Slope** [HRC94, BFH96]. **Small** [DG91, RS98]. **Smallest** [DBS94a, DBS94b, Flu94]. **Smirnov** [MS92, CC94, Cab96, CC97, IL90, MS83, YP92]. **Smooth** [KL95, Mac95, Mam91a, MT95a, MT99, Peñ98, GG99b, HR98, IKL97, MS99b, Owe97, TK97]. **Smoothed** [CH93, CH95, Dab97, EL95, RC94, Sil96]. **Smoothers** [FG92, Fan93b, Kne94b, Nyc95, Koc96]. **Smoothing** [Dev94, Far92, GQ93, Hal93, HHI93, Jin92, Nyc90, Oeh92, Ste93, SL94, WWG⁺95, Büh98, DL96, DL97, Luo98, Por97, Wal97a]. **Smoothness** [Mam91b, Bir97, BZ98, LMS97]. **Sobolev** [GN90, Tsy98]. **Solution** [Mac95]. **Some** [And96, AG91, BNO96, BS99, CH94b, CW91, Che92a, CB91, Che95f, Chi91b, Dat92, Dum91, ES93, JJ90, KS94, Lav92, Mas94, Mat93, NO96, Ros91, Sar98, Sas93, SS97, Shi91, Ste95a, SCW97, Yan92, Zho91, KL92, Kou96, Ric95]. **Space** [CK95, HW94, Jon92, PS95, CP98, JP99, Niu98, Wal97b]. **space-time** [Niu98]. **spaced** [HT97]. **Spaces** [JK95, LK93, WS91]. **spacing** [Swa99]. **Spacings** [Kan92]. **Sparse** [DS95b, Joh94, SQ96]. **Spatial** [MGR98, Yin93b, BG97, BRF97, LMS97, MOT97, vdV96]. **Special** [Szk92, Res97]. **specially** [ET96]. **Species** [Lo92]. **specified** [DW96b, GP97]. **spectra** [NvS97]. **Spectral** [And93, FH92, Ioa94, MP92, PR92]. **Speed** [GG99a, JS90]. **Sphere** [CK95, HK96]. **Spheres** [LS92b]. **Spherical** [Bar91, BS91c, Nai90]. **Spherically** [FW95, GKL98, GKL99]. **Spline** [Che91b, GQ93, Mes91, Nyc90, Ste93, Sto90, TA91, Luo98, WWG⁺95]. **Splines** [BX91, Bre91, BDHT91, Buj94, Fri91a, Fri91b, GH91b, GW91, Has94, Nyc95, O'S91, Oeh92, Owe91a, Sch91, SWZ98, Sto91b, Sto94a, Sto94b,

MvdG97a, Por97, SHKT97]. **split** [BS99, K LW97]. **split-plot** [BS99].
Square [AA90, IL90, Kim93, LD93, CF99, EL96a]. **Squared**
[DB90, HP95, MW92, Mar92, Nyc90, Wu95b]. **Squares**
[BP91, Buj90, Cha93, CS93a, Csi91, Lai94, O'S95, Pat93, Pos92, RW94,
Wei92, vE92, Gou96, KK96, Wan96a, WvdG96]. **stability** [SY98].
stabilization [Bre96]. **Stabilized** [Chi91b]. **stable** [KM96]. **Stacy** [WM97].
Stage [Alb91]. **staggered** [BGY97]. **Stahel** [GH97a]. **Standard** [BD95].
Standardized [Che90a, HS96b]. **Start** [HG95]. **State** [CP98, JP99, Nak97].
Stationarity [MT95b, Mil92]. **Stationary**
[Buh94, Din95, Gas93, Hes90, HT82, HT93, Hsi93, NNR94, Pit94, SF94,
SW95, Yaj91, DCG99, GK96, MPZ98, MYG96]. **Statist** [Ano95, Kus98].
Statistic [BG90b, Hel91, SV95, Rub96]. **Statistical**
[BRR91, CMS93, DM92, DL93, DL95, Don94, DKR91, Eat92, FR92, FZ99,
KDK90, KG92, Koo93, Lav92, Lav94, Nai90, OC95, Sha93, AGSC98, Hos97].
Statistics [AG92, BG93, Cha92, DCLP90, GH94, GL91, HJ93, IL90, LK93,
MN92, ND94, Ros91, Ruk90, Seo90, Sha94, Ste95a, Stu94, Tyl94, Xia94,
BGvZ97, DJ96, FR98, HS96b, Hös96, LPS99, Mat96, PvZ98, Sho96, ZBCL97].
Stay [Sam92]. **Stay-with-a-Winner** [Sam92]. **steady** [Nak97].
steady-state [Nak97]. **Stein** [BS91c, SS94, Szk92]. **Step**
[MP90, FR98, SY98]. **Step-Down** [MP90, FR98]. **step-up** [FR98]. **Steps**
[Wij85, Wij93]. **Stepwise** [Fin99]. **Stochastic**
[BC92, DKR91, Hey92, Kon92, Lai94, Ste90d, Swe92, TA91, Yin90, CS96,
DLM99, ES96, Kle96, LW99, Niu98]. **Stochastically** [GP95]. **Stopped**
[AW93]. **Stopping** [Mar92, FZS96]. **Stratification** [FZ94]. **Stratified**
[KG91]. **Strong**
[CCL95, CHY99, DGKL94, Neu98, SW93c, CL97, HY98b, Hes96]. **structural**
[GW98, Huw96]. **Structure** [LK93, PS95, Ste90b, DW96b, Yak98].
structured [MC96]. **structures** [BS98]. **Student** [GC92]. **Studentised**
[HL90a]. **Studentized** [CS93b, Hel91]. **Study**
[Asm90, O'S95, TC85, TC90, VZ92, WWG⁺95, Yin93a, Jam97]. **Sturdy**
[Mar91a]. **Subject** [HP94, NF91, SM90, DE98]. **Subjective** [BR90].
Submartingale [HH94]. **Submodels** [KZ92]. **Subproblems** [Fan93a].
Subsamples [PR94]. **Substitution** [Dos94a, PvZ96]. **Successive** [Dos94a].
Sufficiency [HWG65, HWG95, Lar90, MS93, BNO96, NO96]. **Sufficient**
[Lar90, Ste95a, MW98]. **sufficiently** [Ste97]. **sufficientness** [MW99b]. **Sums**
[BH90b, Lah95]. **sup** [Tsy98]. **sup-norm** [Tsy98]. **Superefficiency**
[BLZ97, BH98]. **Superkernels** [Dev92]. **Support** [PT91, CF97]. **Suprema**
[Zam91]. **Sure** [GV91, Stu93]. **Surface** [MSY94]. **surfaces** [Qiu98].
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[Cha90b, GJ90, JC90, Mag93, MNS95, Zho92, ZK90, LHM96, LK99, NLB98,
PH96, WG96]. **Symmetric** [ET91, Eat92, FW95, KW96, Mas94, Sri92,
WK92, And96, BGvZ97, CL96a, PvZ98, Swa99]. **Symmetry**
[AM98, AG91, Bar91, BS91c, Pin94]. **Synchronizing** [GW99]. **Synthetic**
[Zho92]. **system** [GG99a]. **Systems** [Li95, DHL97, GG96a].

Tables [DS95b, RG91, HJ96b, LL97a, SQ96, Str99]. **Tail** [Hsi91, Lah95, MS83, MS92, Roj92, SF94, VMT95, vZ91, FH99, HW97a, Res97, RS98, VA99]. **Tailed** [Muk93b, SM94, DM98a]. **Tails** [Loc91, AM97a]. **tangent** [Eri96]. **Target** [CF99, HF92]. **Techniques** [EL92]. **teletraffic** [Res97]. **tends** [SY99]. **Tensor** [Buj94, Has94, Sto94a, Sto94b, SHKT97]. **Terms** [EJ90, TW96]. **Terry** [SY99]. **Test** [AP95b, BH90a, BBW94, GH91a, HMM92, HL90a, Kur93, Maj92, MS83, MS92, MNS95, MS91, MZ95, NT94, Pin94, BHM97, Det99, DS99b, FR98, Fin99, HP99, HJ96b, MS95]. **Testing** [Bar91, Bar93, BBW94, BM92, BN91, Cha90a, CKS94b, DCG99, DHY95, DP94, EL92, EH92, EHSS95, GL91, HKL92, Hor93, HCR⁺92, Kre90, MT95b, MS91, Mil92, RG91, Ruk94, SW95, SM90, SW99, CH99, CS96, Fal95, MN98, MS95, Min97, Mül98, Spo96, VW98]. **Tests** [Alb91, AA90, And93, AG91, BL92, BG92, CC94, CL92, Che95a, CS93b, CKS94a, CAMRRdB99, DB90, FM93, Fer95, Fin94, Hjo90a, HL90b, HW94, Jan91, JC90, KL95, Kim93, Kon92, LD93, LB95, MRS92, Neu93, SC91, TM93, Tsi90, Cab96, CC97, CHS96, CS98, DN98, Düm98, GKL98, GKL99, HJ99, IL96, IKL97, Kar96, LL97a, LK99, MNS98b, MOT97, Peñ98, SZ98, Sho96, VZ97]. **Their** [Cha91, Che91b, Fan93b, Sto94b, Buj94, Düm98, Efr98, HM94, Has94, Sto94a, SHKT97, TW96]. **Theorem** [BRR91, Det93a, HT82, HT93, JJ90, Mas94, Stu95, Szk92, Bis98, DS97, Fre99, GEGM99, HS96b, Loh96a, Rub96, ZBCL97, WK90]. **Theorems** [CGH91, EW95, HJ95]. **Theoretic** [Rit90b, YB99]. **Theoretical** [Lah99, BS99]. **Theory** [BR91b, CC99, DMR90, GL92, GM93, GP93b, GQ93, Hal90, HI90, HC92, LY91b, Mur95, NT94, OAT91, BH98, BGY97, DM98b, Hos97, Myk99, Par98, PH96, Sin98]. **Three** [Sie93, Bet96, HSS97b]. **Threshold** [Cha90a, Cha93, HKP98]. **thresholding** [Cai99, DJKP96, NvS97]. **Tied** [VMT95]. **Time** [Bel84, Bel91, CH90b, CL91, Deg90, GH94, GL91, HF92, JK95, MT95b, MZ94, MNS95, NF91, Pit94, Rob94b, Rob95b, RH97, TM93, Tra93, TS92b, ZK90, Bos97, Büh98, Con99, DW96a, DJ96, Dah97, DKW97, GT99, KMZ98, Kou96, KS99a, LW99, LL98, MYG96, MS99a, Niu98, TRYV96, WG97]. **Time-Dependent** [ZK90]. **Time-Sequential** [CH90b, GL91]. **time-series** [DKW97]. **Times** [HF92]. **Tolerance** [MNS98a]. **Tomography** [CH94a, JS90, O'S95]. **Tools** [KG92]. **topics** [Jia96]. **Topological** [DP94]. **Tossing** [AGW90]. **Total** [DG90, Mee92]. **Tradeoffs** [Low95]. **Training** [Jon92]. **Transfer** [VA99]. **transform** [KS96a]. **Transformation** [HR95, Mas94, Szk92, DGJ97, McC96, YD97]. **Transformations** [Bur91, Cab96, CL92, Che95a, Kon91, RC94]. **Transformed** [CC97, JR94]. **Transforms** [Gol91]. **Transitivity** [Gre93]. **Treatment** [MBL91, Ros93, Maj96a]. **treatment-control** [Maj96a]. **Treatments** [Maj92, Sie93, Bet96]. **Tree** [Lav92, Lav94]. **Trees** [MSW92, Hug96]. **Trend** [CM93, Cos93, Jac94, LD91, Mil92, FH96]. **Trend-Free** [CM93, Cos93, LD91]. **Trial** [Sie93, Bet96]. **Trials** [GL91, WS97]. **Triangular** [PR92]. **Trimmed** [CAGM97, Kim92, GEGM99]. **trimming**

[KM97]. **Triple** [Loh90]. **Truncated** [CCL95, LY91a, LY91c, LY94, Stu93, Fal98]. **Truncation** [KG90, HY98a, HY98b]. **Tube** [NW92]. **Tube-Like** [NW92]. **Tubes** [JJ90, SZ93b, EM99, NW97]. **Tubular** [Nai90]. **Two** [Alb91, BB93, BG92, Cha94, CB91, CMT98, CM91, Fin94, HK91, HZ90, HZ92, HL90b, Kur93, Loh91b, MBL91, MU91, Neu93, Sun94, Wu95a, AM97b, BB96, DT98, HJ96b, Hsi96, MPB96, RT97, Sun96]. **Two-Armed** [Cha94]. **Two-Associate-Class** [CB91]. **Two-Dimensional** [MU91]. **Two-level** [CMT98]. **Two-Parameter** [BB93, Sun94, BB96]. **Two-Period** [HZ90, HZ92]. **Two-Sample** [MBL91, Neu93, Wu95a, Hsi96, MPB96]. **Two-Sided** [BG92, Fin94]. **Two-Stage** [Alb91]. **two-way** [DT98, HJ96b, Sun96]. **Tyler** [GH97a]. **Type** [CC94, Cha92, Che91a, CL91, Hes90, Ioa94, Koy90, LvE93, Myk94, Seo90, WC93, XY95, Yin92, HP96, KN98, MM97, Yeh94].

Uhlig [DGJ97]. **UMVU** [YG95]. **Unbalanced** [FH91, BZ96]. **Unbiased** [CKS94b, LB93, BHM97]. **Unbiasedness** [BM92]. **Unbounded** [AP95a]. **Unfathomable** [Che90b]. **Unidimensional** [Jun93, JE97]. **Unified** [BBW94, Kub94, Mas94]. **Uniform** [CCL95, Che95d, DF90, DKR91, Hal91, HJ95, Ish96b, Ste90b, Tan93, CL97, Har96, HJ96b]. **uniformity** [IL96, SW99]. **Uniformly** [LB95, CHS96, Dav98]. **unimodal** [Bir97]. **Unique** [Che92b]. **Unit** [Aba93, CT95, BRF97]. **Univariate** [AG91]. **Universal** [Csö96, DGKL94, DL97]. **Universally** [Stu94, UM97, DL96]. **Unknown** [BP91, Cuz92, HKL92, Low92a, PS91, Rit90a, SW95, TM93]. **unrelated** [KK96]. **Unstable** [BMM⁺91, CT95, LL98]. **Upper** [Low93, WK92, KK96]. **urn** [Ish98, WM97]. **Use** [Buj94, Has94, Sto94a, Sto94b, MNS98a, ZP96]. **Used** [ES93]. **Usefulness** [Dev92]. **Using** [Cha92, DBS94a, DBS94b, ET96, Flu94, FZ94, GC93, Hen90, Hsi91, LD95, Loh90, Mar92, Pos92, SZ93a, SV95, Ste90c, Ste90b, Tsi90, Wor95, YB94, DCG99, Dat92, DH93, DS99b, HKP98, HR98, KP96, Loa96a, LN99, Niu98, Nob96, Spo96, Ste95c, VW98]. **Utilizing** [Maj92].

vaccine [WS97]. **Validation** [DM98c, Pat93, Ste90d, Zha93, vE92, Gir98]. **Validity** [HB91, NNR94]. **Value** [HF92, Low92a, PS91, Dre95, Dre98, Fal95, FH96]. **Valued** [SF94]. **Values** [BD93, DHY95, HMM92, Mar91a, Men94b, WC93]. **Variable** [BW99, FG92, GD92, Hal92c, HHM95, Kan92, TS92a, Yeh94, Zha91, JE97, LMS97]. **Variable-Selection** [GD92]. **Variables** [BH93a, Bur91, CV92, FT93, JR94, Lah95, Myk92, PR92, ST92, Zho91, AM97a, BM97, Cha96, Huw96, LHC99, MW98, Sal98, Sar98]. **Variance** [CD91, Fel91, FH91, GC91, Hes90, KZ92, LM90, Low95, MGKA95, MZ95, Nyc90, Owe94, Ros95, Sho90, WH91, DT98, Det99, GT99, Has99, Hug96, KT96b, KS99b, Owe97, Stu96]. **Variates** [Buj90]. **Variation** [DG90, Dud94, MM99, Wei95]. **Variational** [Haf91, Mac95]. **Varietal**

[LD91]. **varying** [AM97a, FZ99]. **Vector** [JM92, Joh94, Pos92]. **Vectors** [JV93]. **Version** [KL95, AGSC98, DLM99]. **Versions** [Gir91]. **Versus** [HM93, HS93, Lin94, Pfa93, HSS97a, MS99b, SW99]. **vertical** [Eri96]. **Via** [Dos94a, EH92, Eva91, KZ92, TC85, Zha93, Bro98, CW99, DJ98, DHL97, DE98, EM99, Fal95, HM98, Ish98, Liu96, Lo92, MW99b, NW92, ST92, Spo98, TC90, Wan96b]. **View** [GJ90, HI90, Mas94]. **Vincentization** [Gen92]. **vol** [Ano95]. **Volume** [Ano95, Das91, Dav92, JJ90, SZ93b, HJ96b]. **Volumes** [Nai90]. **voting** [BFLS98].

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Yatracos [DL97]. **Yeh** [CM93]. **yields** [Gou96].

Zero [KL91]. **Zero-Crossing** [KL91]. **Zonoid** [KM97].

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