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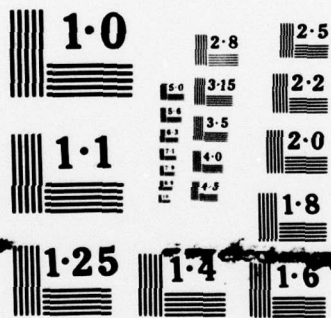
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1. REPORT NUMBER AFOSR TR-78-1202		2. GOVT ACCESSION NO.		3. RECIPIENT'S CATALOG NUMBER	
4. TITLE (and Subtitle) RESEARCH REPORT ON NONPARAMETRIC STATISTICS AND RELIABILITY THEORY		5. TYPE OF REPORT & PERIOD COVERED Final		6. PERFORMING ORG. REPORT NUMBER	
7. AUTHOR(s) Pranab Kumar/Sen		8. CONTRACT OR GRANT NUMBER(s) AFOSR-74-2736		9. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS 61102F 2304 A5	
10. CONTROLLING OFFICE NAME AND ADDRESS University of North Carolina Department of Biostatistics Chapel Hill, NC 27514		11. REPORT DATE 1978		12. NUMBER OF PAGES 6	
13. CONTROLLING OFFICE NAME AND ADDRESS Air Force Office of Scientific Research/NM Bolling AFB, DC 20332		14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (at this report) UNCLASSIFIED	
16. DISTRIBUTION STATEMENT (of this Report) Approved for public release; distribution unlimited. Final progress rept. 1 Jun 74-30 Jun 78		17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		18. SUPPLEMENTARY NOTES	
19. KEY WORDS (Continue on reverse side if necessary and identify by block number)		20. ABSTRACT (Continue on reverse side if necessary and identify by block number) During the period (1 June 75 through 30 June 78) under review, the principal investigator has been mainly interested in the development of various invariance principles for various parametric as well as nonparametric statistics and in their applications to problems in sequential analysis arising in clinical trials and reliability theory. Especial attention has been paid to the development of nonparametric testing under progressive censoring and their applications. Thirty-nine papers have been published under this grant.		DDC PROPOSED AUG 10 1978 RESOLVED F	

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FINAL PROGRESS REPORT ON
NONPARAMETRIC STATISTICS AND RELIABILITY THEORY

CONTRACT NO: AFOSR 74-2736(E)

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During the period (June 1, 1974 through June 30, 1978) under review, the principal investigator has been mainly interested in the development of various invariance principles for various parametric as well as nonparametric statistics and in their applications to problems in sequential analysis arising in clinical trials and reliability theory. Especial attention has been paid to the development of nonparametric testing under progressive censoring and their applications.

For various nonparametric statistics relating to the classical one-sample, two-sample and bivariate independence problem and to the problem of randomness against regression alternatives, weak as well as almost sure invariance principles (pertaining to the Wiener process approximations) have been developed in a series of papers. A review of these developments has been presented in Sen (1975). Weak convergence of the Rao-Blackwell estimator of a distribution function has been studied by Bhattacharyya and Sen (1977) (under the condition that the sufficient statistics are transitive). A reverse martingale theorem has been established in this context. Some applications are also considered. Weak convergence of a tail sequence of martingales with especial emphasis on nonparametric statistics has been

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studied by Sen (1976f). For linear combinations of order statistics, an almost sure invariance principle and a backward weak convergence result are developed in Sen(1977a, 1978a) and the underlying regularity conditions are critically examined.

Progressive censoring schemes are often adopted in clinical trials, reliability and life testing problems with a view to monitoring experimentation from the very beginning for possible early termination of experimentation depending on the cumulating evidence. Along with a basic martingale property, a Wiener process approximation for progressively censored likelihood ratio statistic is established in Sen (1976d) and the same is incorporated in the formulation of some asymptotic sequential tests for the life testing problem. Sen and Tsong (1978a) have looked at the problem from the point of view of progressive truncation and developed invariance principles for progressively truncated likelihood ratio statistics. Progressive censoring schemes are gaining popularity in the area of non-parametric inference too. Sen (1976a) has developed a two-dimensional functional central limit theorem for linear rank statistics. More work in this direction are due to Sen (1976e), Majumdar and Sen (1977, 1978a). Weak convergence of some quantile processes arising in progressive censoring tests has also been studied by Sen (1979a).

Weak convergence as well as almost sure invariance principles for a general class of extrema of sample functions (including the bundle strength of filaments as a special case) have been studied by Sen (1976b) and Sen and Bhattacharyya (1977). Brownian sheet approximations for partial sums of induced order statistics have been studied by Sen (1976g).

Jack-knifing of regular functions of U-statistics and von Mises' differentiable statistical functions is studied and, in this context, some invariance principles are developed and these are incorporated in the

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study of the asymptotic properties of some sequential tests and confidence intervals based on jackknife estimators [Sen (1977b)]. These results are extended to the case of sampling from a finite population by Majumdar and Sen (1978b).

Tied-down Wiener process approximations for aligned rank order statistics are studied in Sen (1977e) with a view to testing (a) a change in location at an unknown point of time and (b) symmetry about an unknown origin. Parallel results for the regression problem are developed in Sen (1978f). A general class of asymptotically distribution-free aligned rank order tests for general multivariate linear models is considered by Sen and Puri (1977).

Preliminary testing on regression parameter before estimating the intercept is a problem of practical interest. Some robust nonparametric procedures are proposed and studied by Saleh and Sen (1978). Recently, Sen (1979c) has extended the theory to the general maximum likelihood estimation case. Almost sure linearity of aligned signed rank statistic (in shift parameter) is studied by Sen (1978c).

Asymptotic normality and invariance principles for the bonus sum and the waiting time in a coupon collector's problem are studied by Sen (1979b) through a martingale approach. The results have important applications in varying probability sampling.

Nonparametric Simultaneous inference procedures for a broad class of Multivariate analysis of variance and covariance models are studied by Sen (1978d) and these unify the existing theory as well.

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