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Multivariate Analysis and its Applications

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The main lines of research undertaken during the period are:

Probability Theory: Major advances were made in obtaining Edgeworth expansions in a variety of situations, e.g., involving discrete variables, and errors in variables models. New limit theorems were established and their applications were discussed. Several contributions have been made to characterization theory.

Linear Models and Time Series: New methods of forecasting were developed using dynamic linear models and multiple bilinear time series models.

Multivariate Analysis: Topics of research in this area included inference on interclass and intraclass correlations and principal component analysis.

M-estimation: A unified theory of robust inference (estimation and tests of hypotheses) was developed using a convex discrepancy function for minimization.

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