

Statistics for Industry and Technology

Series Editor

N. Balakrishnan McMaster University Department of Mathematics and Statistics 1280 Main Street West Hamilton, Ontario L8S 4K1 Canada

Editorial Advisory Board

Max Engelhardt EG&G Idaho, Inc. Idaho Falls, ID 83415

Harry F. Martz Group A-1 MS F600 Los Alamos National Laboratory Los Alamos, NM 87545

Gary C. McDonald NAO Research & Development Center 30500 Mound Road Box 9055 Warren, MI 48090-9055

Kazuyuki Suzuki Communication & Systems Engineering Department University of Electro Communications 1-5-1 Chofugaoka Chofu-shi Tokyo 182 Japan

Advances in Ranking and Selection, Multiple Comparisons, and Reliability

Methodology and Applications

N. Balakrishnan N. Kannan H.N. Nagaraja Editors

Birkhäuser Boston • Basel • Berlin N. Balakrishnan Department of Mathematics and Statistics McMaster University Hamilton, Ontario L8S 4K1 Canada N. Kannan Department of Management Science and Statistics University of Texas at San Antonio 6900 N. Loop 1604 W San Antonio, TX 78249-0632 U.S.A.

H.N. Nagaraja Department of Statistics Ohio State University 1958 Neil Avenue Cockins Hall, Room 404 Columbus, OH 43210-1247 U.S.A.

AMS Subject Classifications: 62F03, 62F07, 62F10, 62J15, 62N01, 62N05

Library of Congress Cataloging-in-Publication Data

Advances in ranking and selection, multiple comparisons and reliability
/ N. Balakrishnan, N. Kannan, H.N. Nagarjuna, editors.
p. cm. - (Statistics for industry and technology)
Includes bibliographical references and index.
ISBN 0-8176-3232-8 (alk. paper)
1. Ranking and selection (Statistics) 2. Statistical hypothesis testing. 3. Statistical decision.
I. Balakrishnan, N., 1956- II. Kannan, N. III. Nagaraja, H. N. (Haikady Navada), 1954- IV. Series.

QA278.75.A38 2004 519.5-dc22

2004062299

ISBN 0-8176-3232-8

Printed on acid-free paper.

©2005 Birkhäuser Boston

Birkhäuser B

All rights reserved. This work may not be translated or copied in whole or in part without the written permission of the publisher (Birkhäuser Boston, c/o Springer Science+Business Media Inc., Rights and Permissions, 233 Spring Street, New York, NY 10013, USA), except for brief excerpts in connection with reviews or scholarly analysis. Use in connection with any form of information storage and retrieval, electronic adaptation, computer software, or by similar or dissimilar methodology now known or hereafter developed is forbidden.

The use in this publication of trade names, trademarks, service marks and similar terms, even if they are not identified as such, is not to be taken as an expression of opinion as to whether or not they are subject to proprietary rights.

Printed in the United States of America.

9 8 7 6 5 4 3 2 1 SPIN 10925294

www.birkhauser.com

In Honor of S. Panchapakesan



S. Panchapakesan

Contents

Preface	xv
S. Panchapakesan—Life and Works	xvii
Contributors	xxxi
List of Tables	xxxv
List of Figures	xxxix

PART I: INFERENCE

1	Score Test: Historical Review and Recent Developments	
	C.R. Rao	

1.1	Introduction 3
1.2	Asymptotic Tests of a Simple Hypothesis 4
	1.2.1 Notation 4
	1.2.2 Three possible tests of a simple hypothesis:
	The Holy Trinity 5
	1.2.3 Motivation for the score test of a simple
	hypothesis 5
	1.2.4 Test of a composite hypothesis 6
	1.2.5 Special form of composite hypothesis 7
1.3	Neyman's $C(\alpha)$ Test and Neyman-Rao Test 8
1.4	Some Examples of the RS Test 9
1.5	Some Advantages of the RS Test 10
1.6	Some Anomalies 10
	1.6.1 Behavior of the power function 10
	1.6.2 Examples of non-invariance of the Wald test 11
	1.6.3 Weak dependence of the RS statistic on
	alternatives to the null hypothesis 12
1.7	Power Comparisons 13
1.8	Some Recent Developments 14
	References 15

2	EM Algorithm and Optimal Censoring Schemes for Progressively Type-II Censored Bivariate Normal Data N. Balakrishnan and JA. Kim	21
	 2.1 Introduction 21 2.2 Conditional Distributions of Concomitants of Order Statistics 24 2.3 The EM Algorithm 25 2.4 Asymptotic Variances and Covariances 28 2.5 Illustrative Example 32 2.6 Optimal Censoring Scheme 35 Appendix 39 References 43 	
3	Inference Guided Data Exploration Greg Yothers and Allan R. Sampson	47
	 3.1 Introduction 47 3.2 Inference Guided Data Exploration Restricted by Minimum Subset Sample Size 50 3.2.1 Two-sided Z-test assuming known variance 50 3.2.2 Two-sided t-test 51 3.2.3 Two-sided t-test 51 3.3 Inference Guided Data Exploration Restricted by Half-Intervals of a Covariate 54 3.3.1 Two-sided t-test 55 	
	 3.3.2 ANCOVA t-test 58 3.4 Application 59 3.5 Summary and Discussion 60 References 63 	
4	Discriminating Between Normal and Laplace Distributions Debasis Kundu	65
	 4.1 Introduction 65 4.2 Ratio of Maximized Likelihood 67 4.3 Asymptotic Properties of the Logarithm of RML 68 4.4 Determination of Sample Size and Testing 71 4.4.1 Minimum sample size determination 71 4.4.2 Testing of hypotheses 72 4.5 Numerical Experiments 73 4.6 Data Analysis 74 4.7 Conclusions 77 Deferments 78 	

5	A Simple Classification Rule for Directional Data Ashis SenGupta and Supratik Roy	81
	5.1 Introduction 81 5.2 Construction of the Rule 82 5.2.1 A distance measure 82 5.2.2 Average distance of a point from a group 83 5.2.3 The Chord-based rule 83 5.2.4 An extension of the Chord-based rule 84 5.3 Relationship of the Chord-based Rule with Other Rules 85 5.3.1 Fisher's rule 85 5.3.2 Cox's logistic discrimination rule 86 5.4 Exact Distribution of $D(\theta)$ 87 5.5 Efficiency of the Rule 89 5.6 A Real-life Example 89 References 89	
Part 6	II: RANKING AND SELECTION On Some Ranking and Selection Procedures for	
	MANOVA Models with Applications Deng-Yuan Huang and Ren-Fen Lee	93
	 6.1 Introduction 93 6.2 MANOVA Model with Equal Factor Levels 94 6.3 MANOVA Model with Unequal Levels 109 6.4 Conclusion 116 References 116 	
7	A Restricted Subset Selection Rule for Selecting At Least One of the t Best Normal Populations in Terms of Their Means: Common Known Variance Case Lifang Hsu and S. Panchapakesan	117
	7.1 Introduction 117 7.2 PCS and Its Infimum over $\Omega(\delta^*)$ for Rule R_{HP} 119 7.3 Properties of R_{HP} 128 7.4 Expected Size of the Selected Subset for Rule R_{HP} 129 7.5 Concluding Remarks 130 References 131	

8	Selecting the Best Population with Two Controls: An Empirical Bayes Approach Wen-Tao Huang and Yao-Tsung Lai	133
	 8.1 Introduction 133 8.2 Formulation of Problem and a Bayes Selection Rule 8.3 An Empirical Bayes Selection Rule 138 8.4 Some Large Sample Properties 140 References 142 	134
9	Simultaneous Selection of Extreme Populations: Optimal Two-stage Decision Rules Neeraj Misra and Ishwari D. Dhariyal	143
	 9.1 Introduction 143 9.2 Formulation of the Problem 145 9.3 The Optimal Second Stage Selection Rule 150 9.4 The Optimal Two-Stage Selection Rule 158 References 160 	
Par	T III: MULTIPLE COMPARISONS AND TESTS	
10	Comparing Variances of Several Measurement Methods Using a Randomized Block Design with Repeat Measurements: A Case Study Ajit C. Tamhane and Anthony J. Hayter	165
	 10.1 Introduction 165 10.2 Graphical Analyses and Descriptive Statistics 168 10.3 Formal Statistical Analyses 171 10.3.1 Model 171 10.3.2 Multiple comparison procedures 172 10.4 Return to Example 174 10.5 Concluding Remarks 176 References 177 	
11	Impact of Missing Data and Imputation Methods on Multiple Test Procedures Alka Indurkhya	175
	 11.1 Introduction 179 11.2 The Therapeutic Window 180 11.3 Bootstrap Procedures to Estimate the Therapeutic Window 182 11.4 Missing Data Mechanisms 185 11.5 Simulations 185 	

- 11.6 Results and Discussion 186 References 189
- 12 Asymptotic Second-order Efficiency for Two-stage Multiple Comparisons with Components of a Linear Function of Mean Vectors Makoto Aoshima and Takuya Kushida
 - 12.1 Introduction 191
 12.2 Main Results 194
 12.3 Moderate Sample Performances 199
 12.4 Concluding Remarks 201

 Appendix 201
 References 211

PART IV: AGREEMENT ASSESSMENT

13	Measuring Agreement in Method Comparison Studies – A Review Pankaj K. Choudhary and H. N. Nagaraja	215
	 13.1 Introduction and General Overview 215 13.2 Early Approaches 218 13.2.1 The limits of agreement (LOA) approach 219 13.2.2 Intraclass correlation and related measures 222 13.2.3 Concordance correlation approach 224 	
	 13.3 Recent Developments 226 13.3.1 Approaches based on percentiles and coverage probability 226 13.3.2 Approaches based on the intersection-union principle 229 	
	 13.4 An Example 232 13.5 Selection Problems in Measuring Agreement 235 13.5.1 Selection of the best 236 13.5.2 Assessment of agreement and selection of the best 238 	
	13.6 Concluding Remarks 239 References 240	
14	Measures of Concordance for Assessing Agreement in Ratings and Rank Order Data M. Raghavachari	245
	 14.1 Introduction 245 14.2 A General Measure of Concordance 247 14.3 A New Measure of Concordance for Rank Order Data 252 	

	14.4 Example 255
	14.5 Distribution of Q when the M Judges are
	Independent 258
	14.6 Distribution of the Intraclass Correlation
	Coefficient 261
	14.7 Summary and Discussion 261
	References 262
_	
PART	V: RELIABILITY
15	Cost-effective Analysis of Optimal Order-replacement
10	Policies
	T Debi N Kaja and S Ocabi
	1. Doni, 14. Maio ana D. Osaki
	15.1 Introduction 267
	15.2 Preliminaries 269
	15.2.1 Notation (continuous time models) 269
	15.2.2 Notation (discrete time models) 270
	15.2.3 Assumptions 271
	15.2.4 Definition of cost effectiveness 271
	15.3 Order-Replacement Policies in Continuous Time 271
	15.3.1 Model description 271
	15.3.2 Special case: $t_1^* \to \infty$ 275
	15.3.3 Special case: $t_1^* = 0$ 277
	15.4 Order-Inspection Policies in Continuous Time 278
	15.4.1 Model description 278
	15.4.2 Special case: $t_1^* \to \infty$ 279
	15.4.3 Special case: $t_1^* = 0$ 280
	15.5 Order-Replacement Policies in Discrete Time 281
	15.5.1 Model description 281
	15.5.2 Special case: $n_1^* \to \infty$ 284
	15.5.3 Special case: $n_1^* = 0$ 286
	15.6 Order-Inspection Policies in Discrete Time 287
	15.6.1 Model description 287
	15.6.2 Special case: $n_1^* \to \infty$ 289
	15.6.3 Special case: $n_1^* = 0$ 290
	15.7 Numerical Illustrations 291
	15.7.1 Continuous time models 291
	15.7.2 Discrete time models 292
	References 295

16	Estimating Reliabilities Following Purely Sequential Sampling from Exponential Populations Nitis Mukhopadhyay and Greg Cicconetti	303
	 16.1 Introduction 303 16.2 A One-sample Problem: Sequential Estimation of the Mean 305 16.2.1 Comparing estimators of a population mean 307 16.2.2 Estimation of a reliability parameter following purely sequential procedure in (16.7) 308 16.3 A Two-sample Problem: Sequential Estimation of the Difference of Means 316 16.3.1 A simulation study 319 16.4 Some Examples and Data Analyses 325 Appendix: Proof of Theorem 16.3.1 327 References 329 	
17	Empirical Bayes Estimation of Mean Lifetime for an Exponential Distribution: Unequal Sample Sizes Case <i>Tachen Liang</i>	333
	 17.1 Introduction 333 17.2 The Empirical Bayes Estimation Problem 335 17.3 Construction of Empirical Bayes Estimators 336 17.3.1 Kernel function 336 17.3.2 The proposed empirical Bayes estimators 337 17.4 Rate of Asymptotic Optimality 339 Appendix 342 References 349 	
Par	t VI: Biostatistics	
18	Bayesian Analysis of Mixtures of Improper Survival Distributions Kaushik Patra, Dipak K. Dey and Samiran Ghosh	353
	 18.1 Introduction 353 18.2 A Two-component Model 355 18.3 Data 356 18.4 The Likelihood and Full Conditionals 358 18.4.1 Model 1 358 18.5 Results From Fitting Model 1 360 18.6 A Three-component Model: Model 2 361 18.7 Results From Fitting Model 2 364 18.8 Conclusion 364 	

369
385

Index

Preface

Prof. S. Panchapakesan has made significant contributions to the area of ranking and selection. Besides ranking and selection, he has also published in many other areas of statistics including order statistics, reliability theory, stochastic inequalities, and inference.

In order to reflect his diverse interests and also to recognize his important contributions to different areas, we invited a number of authors to write articles for this volume. These authors form a representative group from coauthors, friends, colleagues and other close professional associates of S. Panchapakesan, in addition to being experts working in one or more of the above-mentioned areas. All the articles present here have been peer reviewed and carefully organized into 20 chapters. For the convenience of the readers, this volume has been divided into the following parts:

- INFERENCE
- RANKING AND SELECTION
- MULTIPLE COMPARISONS AND TESTS
- AGREEMENT ASSESSMENT ANALYSIS
- Reliability
- **BIOSTATISTICS**

The above list has taken into account various types of inferential problems of interest. This volume is *not* a proceedings, although many of the authors were present at an International Conference held in honor of S. Panchapakesan during December 2002 in Chennai, Tamilnadu. India.

Our sincere thanks go to all the authors who have contributed to this volume. They all share our admiration and appreciation of S. Panchapakesan for all his contributions and sincere work during the past 35 years, and have given us their full cooperation and support in bringing this volume out. We are also indebted to the referees for helping us in the evaluation of the manuscripts and in improving the quality of this publication. In particular, we thank Professors Dipak Dey, Wen-Tao Huang and Nitis Mukhopadhyay for their assistance in the editorial process. Special thanks are due to Mrs. Debbie Iscoe for the excellent typesetting of the entire volume. Finally, we thank Mr. Thomas Grasso (Editor, Birkhäuser, Boston) for the invitation and encouragement to undertake this project.

With great pleasure, we dedicate this volume to our beloved friend and colleague, S. Panchapakesan.

N. Balakrishnan

McMaster University, Hamilton, Canada

N. Kannan

University of Texas, San Antonio, U.S.A.

H. N. Nagaraja

The Ohio State University, Columbus, U.S.A.

October 2004

S. Panchapakesan Career and Accomplishments

Subramanian Panchapakesan was born on August 27, 1933, to Subramanian and Visalakshi, in Mylapore, Madras (currently known as Chennai). In 1938, his whole family moved to Pudukkottai in Tamilnadu where he completed the first thirteen years of his studies – first to eleventh standards of his school in an institution run by the Church of Swedish Mission, and then two years of Intermediate in Arts and Sciences at the Rajah's College. He then moved to Madras for further studies at Vivekananda College, obtaining a B.A. (Honours) in Mathematics from the University of Madras in 1954. This B.A. (Honours) degree was equivalent to the M.A. degree, but he had to wait for a year to get the M.A. degree in Mathematics because of some technical reasons.

During 1955–1960, he served as a Lecturer in Mathematics at Islamiah College in Vaniyambadi, Tamilnadu. He left this position in 1960 to join the Indian Statistical Institute (ISI), Calcutta, where he obtained a M.Stat. degree in 1962. For the next two years, he held a Research Assistantship in the Research and Training School of the ISI. During this period, he also spent six months in Hyderabad, Andhra Pradesh, as Officer-in-Charge of Evening Centre run by the ISI and the rest of the period as an instructor at the International Statistical Education Centre (ISEC). This training centre was run by the ISI under a United Nations program. In February 1965, he joined the technical staff in the Data Processing Unit of the Research and Training School of the ISI. After six months, he resigned to go to Purdue University, West Lafayette, Indiana, to do his graduate study in statistics. He received his Ph.D. in Mathematical Statistics in 1969 for his thesis entitled Some Contributions to Multiple Decision (Selection and Ranking) Procedures written under the guidance of Professor Shanti Swarup Gupta. With this, he started his illustrious career and made pioneering contributions to the area of Ranking and Selection Methodology and many other areas of Statistics.

Subsequent to his Ph.D., he took a one-year visiting Assistant Professorship in the Department of Statistics at Purdue University. In 1970, he joined the Department of Mathematics at Southern Illinois University, Carbondale, Illinois, as an Assistant Professor. He was promoted to the rank of Associate Professor in 1974 and then to Full Professor in 1980. After a 28-year service there, he retired on June 1, 1998, and currently holds the title of Professor Emeritus in that department.

He had visiting appointments in the Department of Statistics at Purdue University during the fall term of 1975, and the spring terms of 1984 and 1986. He also went as a Visiting Expert to the Institute of Mathematics at Academia Sinica, Taipei, Taiwan, during the spring term of 1980.

He has provided valuable service to many research journals in various capacities. Included in this list are: Member of the International Editorial Board of *Communications in Statistics* during 1985–1994. Associate Editor of *Journal of Statistical Planning and Inference* during 1984–2000. Member of the Editorial Board of *American Journal of Mathematical and Management Sciences* since 1993, and Associate Editor of *Communications in Statistics* since 2001.

S. Panchapakesan, through his pioneering research in the area of ranking and selection over the last 35 years, has made a significant impact in this area. He has not only inspired and encouraged, but also mentored and helped numerous young researchers.

Now that he is retired and is free from teaching and administrative duties, we are confident that he will continue to make fine contributions to the field with renewed interest, enthusiasm and energy. In addition, he will also have more time to enjoy the Indian classical music, his lifelong interest.

Publications

Books

- Multiple Decision Procedures: Methodology of Selecting and Ranking Populations (co-authored with S. S. Gupta), New York: John Wiley & Sons, 1979. Republished as: Classics in Applied Mathematics, 44, SIAM, Philadelphia, 2002.
- 2. Advances in Statistical Decision Theory and Applications (co-edited with N. Balakrishnan), Birkhäuser, Boston. 1997.

Articles in Journals/Books and Technical Reports

1967

 Order statistics arising from independent binomial populations (with S. S. Gupta), *Mimeograph Series No. 120*, Department of Statistics, Purdue University, West Lafayette, Indiana.

- Some selection and ranking procedures for multivariate normal populations (with S. S. Gupta), In Multivariate Analysis II: Proceedings of the Second International Symposium on Multivariate Analysis (Ed., P. R. Krishnaiah), pp. 475-505, Academic Press, New York.
- 3. On the distribution of the maximum and minimum of ratios of order statistics (with R. E. Barlow and S. S. Gupta), Annals of Mathematical Statistics, 40, 918-934.
- Selection and ranking procedures (with S. S. Gupta), In *The Design of* Computer Simulation Experiments (Ed., T. H. Naylor), pp. 132–160, Duke University Press, North Carolina.
- 5. Some contributions to multiple decision (selection and ranking) procedures, *Mimeograph Series No. 192*, Department of Statistics, Purdue University, West Lafayette, Indiana.

- On a subset selection procedure for the most probable event in a multinomial distribution, In *Statistical Decision Theory and Related Topics* (Eds., S. S. Gupta and J. Yackel), pp. 275–298, Academic Press, New York.
- Contributions to multiple decision (subset selection) rules, multivariate distribution theory and order statistics (with S. S. Gupta), *Technical Report ARL 71-0218*, Aerospace Research Laboratories, Dayton, Ohio.

1972

- 8. On a class of subset selection procedures (with S. S. Gupta), Annals of Mathematical Statistics, 43, 814-822.
- 9. On multiple decision (subset selection) procedures (with S. S. Gupta), Journal of Physical and Mathematical Sciences, 6, 1-72.

1973

- On order statistics and some applications of combinatorial methods in statistics (with S. S. Gupta), In A Survey of Combinatorial Theory (Ed., J. N. Srivastava), pp. 217–250, North-Holland Publishing Company, Amsterdam.
- 11. On order statistics from equally correlated normal random variables (with S. S. Gupta and K. Nagel), *Biometrika*, **60**, 403–413.
- Inference for restricted families: (A) multiple decision procedures; (B) order statistics inequalities (with S. S. Gupta), In *Reliability and Biometry: Statistical Analysis of Life Length* (Eds., F. Proschan and R. J. Serfling), pp. 503-596, SIAM, Philadelphia.

1974

13. On moments of order statistics from independent binomial populations (with S. S. Gupta), Annals of the Institute of Statistical Mathematics Supplement, 8, 95-113.

1975

 On a quantile selection procedure and associated distribution of ratios of order statistics from a restricted family of probability distributions (with S. S. Gupta), In *Reliability and Fault Tree Analysis* (Eds., R. E. Barlow, J. B. Fusell and N. D. Singpurwalla), pp. 557–576, SIAM, Philadelphia. 15. A modified subset selection formulation with special reference to one-way and two-way layout experiments (with D.-Y. Huang), *Communications in Statistics—Theory and Methods*, **5**, 621–633.

1977

16. Subset selection procedures for Δ_p -superior populations (with T. J. Santner), Communications in Statistics—Theory and Methods, 6, 1081–1090.

1978

- 17. A subset selection formulation of the complete ranking problem (with D.-Y. Huang), Journal of the Chinese Statistical Association, 16, 5801-5810.
- 18. On a monotonicity property relating to gamma distributions, Journal of the Chinese Statistical Association, 16, 6003-6005.

1980

 Some statistical techniques in climatological data (with S. S. Gupta), In Statistical Climatology: Developments in Atmospheric Science, 13 (Eds., S. Ikeda et al.), pp. 35–48, Elsevier Scientific Publishing Company, Amsterdam.

1981

 ASA and statistical education (with S. S. Gupta), In Proceedings of the American Statistical Association - Section on Statistical Education, pp. 27-29, Alexandria, Virginia.

1982

- 21. On eliminating inferior regression models (with D.-Y. Huang), Communications in Statistics—Theory and Methods, 11, 751-759.
- 22. Some locally optimal subset selection rules based on ranks (with D.-Y. Huang). In *Statistical Decision Theory and Related Topics-III* (Eds., S. S. Gupta and J. O. Berger), Vol. 2, pp. 1–14, Academic Press, New York.

1984

 Some locally optimal subset selection rules for comparison with a control (with D.-Y. Huang), Journal of Statistical Planning and Inference, 9, 63-72.

- 24. On some inequalities and monotonicity results in selection and ranking theory (with S. S. Gupta and D.-Y. Huang), In *Inequalities in Statistics* and Probability (Ed., Y. L. Tong), IMS Lecture Notes - Monograph Series, Vol. 5, pp. 211–227, Institute of Mathematical Statistics, Hayward, California.
- 25. An estimation problem relating to subset selection from normal populations (with S. Jeyaratnam), In *Design of Experiments: Ranking and Selection* (Eds., T. J. Santner and A. C. Tamhane), pp. 287–302, Marcel Dekker, New York.
- Edgeworth expansions in statistics: some recent developments (with S. S. Gupta), In Colloquia Mathematica Societatis János Bolyai: 34. Limit Theorems in Probability and Statistics, Vol. I (Ed., P. Révész), pp. 519-565, North-Holland Publishing Company, Amsterdam.

- 27. On the distribution of the studentized maximum of equally correlated normal random variables (with S. S. Gupta and J. K. Sohn), *Communications* in Statistics—Simulation and Computation, 14, 103-135.
- Subset selection procedures: review and assessment (with S. S. Gupta), American Journal of Mathematical and Management Sciences, 5, 235– 311.
- 29. Shanti S. Gupta: an appreciation (with T. J. Santner), American Journal of Mathematical and Management Sciences, 5, 347-369.
- Estimation after subset selection from exponential populations (with S. Jeyaratnam), Communications in Statistics--Theory and Methods, 15, 3459-3473.

1986

31. Estimation of Pr(X > Y) for gamma distributions (with R. Ismail and S. Jeyaratnam), Journal of Statistical Computation and Simulation, 26 253-267.

1987

32. Statistical selection procedures in multivariate models (with S. S. Gupta), In Advances in Multivariate Statistical Analysis (Ed., A. K. Gupta), pp. 141–160, D. Reidel Publishing Company. Dordrecht, Holland.

- 33. Inference about the change-point in a sequence of random variables: a selection approach (with T. Liang), In *Statistical Decision Theory and Related Topics-IV* (Eds., S. S. Gupta and J.O. Berger), Vol. 2, pp. 79–87, Springer-Verlag, New York.
- Selection and ranking procedures in reliability models (with S. S. Gupta), In Handbook of Statistics 7: Quality Control and Reliability (Eds., P. R. Krishnaiah and C. R. Rao), pp. 131–156, North-Holland Publishing Company, Amsterdam.
- Prediction intervals for balanced one-factor random models (with S. Jeyaratnam), In Probability and Statistics: Essays in Honor of F. A. Graybill (Ed., J. N. Srivastava), pp. 161–170, North-Holland Publishing Company, Amsterdam.
- 36. Selection from uniform populations based on sample midranges and an associated estimation after selection (with S. Jeyaratnam), Communications in Statistics—Theory and Methods, 17, 2303-2314.
- Prediction intervals for the random intercept linear model (with S. Jeyaratnam), Communications in Statistics—Theory and Methods, 17, 3067-3073.

1989

 Entropy based subset selection from Bernoulli populations (with S. Jeyaratnam), In Computing and Information (Eds., R. Janicki and W. W. Koczkodaj), Vol. II, pp. 202–204, Canadian Scholars' Press Inc., Toronto.

1990

 Preliminary test based sometimes-pool estimator of the Bernoulli entropy function (with S. Jeyaratnam), In Advances in Computing and Information (Eds., S. G. Akl, F. Fiala and W. W. Koczkodaj), pp. 16–18, Canadian Scholars' Press Inc., Toronto.

1991

40. On sequential ranking and selection procedures (with S. S. Gupta), In *Handbook of Sequential Analysis* (Eds., B. K. Ghosh and P. K. Sen), pp. 363–380, Marcel Dekker, New York.

 An empirical Bayes procedure for selecting the most homogeneous multinomial population according to the Gini-Simpson index (with T. Liang), In *The Proceedings of the 1990 Taipei Symposium in Statistics* (Eds., M. T. Chao and P. E. Cheng), pp. 447-460, Institute of Statistical Science, Academia Sinica, Taipei, Taiwan.

1992

- 42. Ranking and selection procedures, In Handbook of the Logistic Distribution (Ed., N. Balakrishnan), pp. 145–167, Marcel Dekker, New York.
- 43. On a monotone empirical Bayes test procedure in geometric model (with T. Liang), Annals of the Institute of Statistical Mathematics, 44, 133-140.
- 44. Isotonic selection with respect to a control: A Bayesian approach (with T. Liang), In *The Frontiers of Modern Statistical Inference Procedures*, II (Eds., E. Bofinger et al.), pp. 273–285, American Sciences Press, Syracuse, New York.

1993

- 45. A two-stage procedure for selecting δ^* -optimal guaranteed lifetimes in the two-parameter exponential model (with T. Liang), In *Multiple Comparisons, Selection, and Applications in Biometry: A Festschrift in Honor of Charles W. Dunnett* (Ed., F. M. Hoppe), Chapter 20, pp. 353-365, Marcel Dekker, New York.
- 46. Selection and screening procedures in multivariate analysis (with S. S. Gupta), In *Multivariate Analysis: Future Directions* (Ed., C. R. Rao), North-Holland Series in Statistics and Probability. Vol. 5, Chapter 12, pp. 223-262. Elsevier Science Publishers, Amsterdam.
- Robustness of selection procedures: an overview, In Selection Procedures I: Proceedings of the 3rd Schwerin Conference on Mathematical Statistics (Eds., G. Herrendorfer and K. J. Miescke), pp. 134–146, Agricultural University, Dummerstorf-Rostock, Germany.
- Multistage subset selection procedures for normal populations and associated second-order asymptotics (with N. Mukhopadhyay), Metron, 21, 25-42.

1994

49. An integrated formulation for selecting the best normal population and eliminating bad ones (with P. Chen). In *Compstat 1994* (Eds., R. Dutter and W. Grossman). pp. 18–19. University of Technology and University of Vienna, Vienna, Austria.

50. Selecting among the multinomial losers (with P. Chen and M. Sobel), *Sequential Analysis*, **13**, 177–200.

1995

- Estimation of the location and scale parameters of the extreme value distribution based on multiply type-II censored samples (with N. Balakrishnan and S. S. Gupta), Communications in Statistics—Theory and Methods, 24, 2105-2125.
- 52. Estimation of the mean and standard deviation of the logistic distribution based on multiply type-II censored samples (with N. Balakrishnan and S. S. Gupta), *Statistics*, **27**, 127–142.
- 53. Selection of the normal population with the largest absolute mean, In Bulletin of the International Statistical Institute, Contributed Papers of the 50th Session, Book 2, pp. 955–956.
- 54. Selection and ranking procedures, In *The Exponential Distribution: Theory, Methods and Applications* (Eds., N. Balakrishnan and A. P. Basu), Chapter 16, pp. 259–278, Gordon and Breach Science Publishers, Newark, New Jersey.
- 55. Exponential classification and applications (with N. Balakrishnan and Q. Zhang), In *The Exponential Distribution: Theory, Methods and Applications* (Eds., N. Balakrishnan and A. P. Basu), Chapter 32, pp. 525–546, Gordon and Breach Science Publishers, Newark, New Jersey.
- 56. Multiple decision procedures in analysis of variance and regression analysis (with S. S. Gupta and D.-Y. Huang), *Technical Report No. 95-44c*, Department of Statistics, Purdue University, West Lafayette, Indiana.

- 57. A review of robustness of selection procedures, Journal of Statistical Planning and Inference, 54, 279-290.
- Design of experiments with selection and ranking goals (with S. S. Gupta), In Handbook of Statistics 13: Design and Analysis of Experiments (Eds., S. Ghosh and C. R. Rao), Chapter 17, pp. 555–585, Elsevier Science Publishers, Amsterdam.
- 59. δ -exceedance records (with N. Balakrishnan and K. Balasubramanian), Journal of Applied Statistical Sciences, 4, 123-132.

60. An integrated formulation for selecting the best from several normal populations in terms of the absolute values of their means: common known variance case (with S. Jeyaratnam), In Advances in Statistical Decision Theory and Applications (Eds., S. Panchapakesan and N. Balakrishnan), Chapter 19, pp. 277–289, Birkhäuser, Boston.

1998

- Inverse sampling procedures to test for homogeneity in a multinomial distribution (with A. Childs, B. H. Humphrey and N. Balakrishnan), In Handbook of Statistics 17: Order Statistics and Their Applications (Eds., N. Balakrishnan and C.R. Rao), Chapter 14, pp. 259-265, Elsevier Science Publishers, Amsterdam.
- 62. A two-stage procedure for selecting from normal populations the one with the largest absolute mean: common unknown variance case (with S. Jeyaratnam), In *Proceedings of the 3rd St. Petersburg Workshop on Simulation* (Eds., S. M. Ermakov, Y. N. Kashtanov and V. B. Melas), pp. 259-265. Saint Petersburg University Press, St. Petersburg, Russia.

2000

63. Selecting from normal populations the one with the largest absolute mean: common unknown variance case (with S. Jeyaratnam), In Advances in Stochastic Simulation Methods (Eds., N. Balakrishnan, S. M. Ermakov and V. B. Melas), Chapter 16, pp. 283–292, Birkhäuser, Boston.

2001

 Simultaneous selection of extreme populations from a set of two-parameter exponential populations (with K. Hussein), In Handbook of Statistics 20: Advances in Reliability (Eds., N. Balakrishnan and C. R. Rao), Chapter 33, pp. 813-830, Elsevier Science Publishers, Amsterdam.

- 65. On selection from normal populations in terms of the absolute values of their means (with K. Hussein), In Advances on Theoretical and Methodological Aspects of Probability and Statistics (Ed. N. Balakrishnan), Chapter 25, pp. 371-390, Taylor and Francis Publishers, New York.
- 66. Selecting the normal population with the largest mean: a restricted subset selection rule (with L. Hsu), In *Statistical Methods and Practice: Recent Advances* (Eds., N. Balakrishnan, N. Kannan and M.R. Srinivasan), pp. 145–161, Narosa Publishing House, New Delhi, India.

- Estimation of the mean and standard deviation of the normal distribution based on multiply type-II censored samples (with N. Balakrishnan and S. S. Gupta), Journal of Statistical Studies, Special Volume in honor of Mir Masoom Ali (Ed., M. F. Hossain), pp. 307-320.
- 68. Professor Shanti Swarup Gupta (with T. J. Santner), American Journal of Mathematical and Management Sciences, 22, 173-198.

69. Sequential procedures for selecting the most probable multinomial cell when a nuisance cell is present (with M. Aoshima and P. Chen), Communications in Statistics—Theory and Methods, **32**, 893-906.

$\boldsymbol{2004}$

- 70. Detecting signals simultaneously at k sites (with P. Chen), Communications in Statistics—Theory and Methods, 33, 1667–1688.
- 71. Selection procedures for type I extreme value populations in terms of location parameters and a related homogeneity test (with S. Jeyaratnam), In Extreme Value Distributions: Theory, Methods and Applications (Ed., N. Balakrishnan), Taylor and Francis Publishers, New York (to appear).
- 72. Gupta, Shanti Swarup, In Encyclopedia of Statistical Sciences, Second Edition (Eds., N. Balakrishnan, C. B. Read and B. Vidakovic), John Wiley & Sons, New York (to appear).
- 73. Signal Processing, Selection approaches in (with P. Chen), In *Encyclopedia* of Statistical Sciences, Second Edition (Eds., N. Balakrishnan, C. B. Read and B. Vidakovic), John Wiley & Sons, New York (to appear).
- 74. Ranking and Selection procedures, In *Encyclopedia of Statistical Sciences, Second Edition* (Eds., N. Balakrishnan, C. B. Read and B. Vidakovic), John Wiley & Sons, New York (to appear).
- 75. On some variable selection procedures based on data for regression models (with D.-Y. Huang and R.-F. Lee), *Journal of Statistical Planning and Inference* (to appear).
- 76. A monotonicity property for gamma distributions (with G.C. McDonald), Journal of Statistical Planning and Inference (to appear).
- 77. A nonparametric procedure based on early failures for selecting the best population using a test for equality (with H. K.T. Ng and N. Balakrishnan), *Journal of Statistical Planning and Inference* (to appear).

- 78. A restricted subset selection procedure for selecting in terms of means at least one of the t best from k normal populations with common known variance (with L. Hsu). In this volume.
- 79. Restricted subset selection procedures for normal means: A brief review with a fresh look at the classical formulation of Bechhofer and Gupta, *Communications in Statistics—Theory and Methods* (to appear).
- 80. A restricted subset selection procedure for selecting in terms of means at least one of the t best from k normal populations with common known variance, II (with L. Hsu), Under preparation.

Book Reviews

- Selecting and Ordering Populations: A New Statistical Methodology, by J. D. Gibbons, I. Olkin and M. Sobel (John Wiley & Sons), Journal of Qualtiy Technology, 12 (1980), 239-240.
- The Complete Categorized Guide to Statistical Selection and Ranking Procedures, by E. J. Dudewicz and J. O. Koo (American Sciences Press), Mathematical Reviews, 84g (1984).
- Selected Tables in Mathematical Statistics, Volume 11, Eds., R. F. Odeh, J. M. Davenport and N. S. Pearson (American Mathematical Society), Mathematical Computation, 51 (1989), 252-253.
- 4. Modern Mathematical Statistics, by E. J. Dudewicz and S. N. Mishra (John Wiley & Sons), Mathematical Reviews, 89g:62002 (1989).
- Fundamentals of Mathematical Statistics, Vol. I: Probability for Statistics, Vol. II: Statistical Inference, by H.T. Nguyen and C. S. Rogers (Springer-Verlag), Mathematical Reviews, 90i:62003a,b (1990).
- A Statistical Model: Frederic Mosteller's Contributions to Statistics, Science, and Public Policy, Eds., S. E. Fienberg, D. C. Hoaglin, W. H. Kruskal and J. M. Tanur (Springer-Verlag), Mathematical Reviews, 92a:01079 (1992).
- A First Course in Order Statistics, by B. C. Arnold, N. Balakrishnan and H. N. Nagaraja (John Wiley & Sons), Mathematical Reviews, 94a:62076 (1994).
- 8. Multistage Selection and Ranking Procedures, by N. Mukhopadhyay and T. K. S. Solanky (Marcel Dekker), Mathematical Reviews, 95h:62032 (1995).

- Design and Analysis of Experiments for Statistical Selection, Screening, and Multiple Comparisons, by R. E. Bechhofer, T. J. Santner and D. M. Goldsman (John Wiley & Sons), Mathematical Reviews, 96k:62001 (1996).
- 11. Theory of Statistics, by M. J. Schervish (Springer-Verlag), Mathematical Reviews, 96m:62001 (1996).
- 12. Tables for the Use of Order Statistics in Estimation, by H. L. Harter and N. Balakrishnan (CRC Press), Mathematical Reviews, 97d:62097 (1997).
- 13. Robust Diagnostic Regression Analysis, by A. Atkinson and M. Riani (Springer-Verlag), Mathematical Reviews, 2003a:62001 (2003).

Contributors

- Aoshima, Makoto Institute of Mathematics, University of Tsukuba, Ibaraki 305-8571, Japan aoshima@math.tsukuba.ac.jp
- Balakrishnan, N. Department of Mathematics and Statistics, McMaster University, Hamilton, Ontario, Canada L8S 4K1 bala@univmail.cis.mcmaster.ca
- Chen, Pinyuen Department of Mathematics, Syracuse University, Syracuse, NY 13244-1150 U.S.A. Pinchen@syr.edu
- Choudhary, Pankaj K. Department of Mathematical Sciences, University of Texas at Dallas, Richardson, TX 75083-0588 U.S.A. pankaj@utdallas.edu
- Cicconetti, Greg Department of Mathematical Sciences, Muhlenberg College, Allentown, PA 18104 U.S.A. cicconet@muhlenberg.edu
- Dey, Dipak K. Department of Statistics, University of Connecticut, Storrs, CT 06269 U.S.A. dey@stat.uconn.edu
- Dhariyal, Ishwari D. Department of Mathematics, Indian Institute of Technology Kanpur, Kanpur 208 016, India idd@iitk.ac.in
- **Dohi, T.** Department of Information Engineering, Hiroshima University, 4-1 Kagamiyama 1 Chome, Higashi-Hiroshima 739-8527, Japan dohi@rel.hiroshima-u.ac.jp