

# Bibliography

- AGRESTI, A. (1990). *Categorical Data Analysis*. Wiley.
- AKAIKE, H. (1973). Information theory and an extension of the maximum likelihood principle. *Second International Symposium on Information Theory* 267–281.
- ANDERSON, T. W. (1984). *An Introduction to Multivariate Statistical Analysis (Second Edition)*. Wiley.
- BARRON, A., SCHERVISH, M. J. and WASSERMAN, L. (1999). The consistency of posterior distributions in nonparametric problems. *The Annals of Statistics* **27** 536–561.
- BEECHER, H. (1959). *Measurement of Subjective Responses*. Oxford University Press.
- BENJAMINI, Y. and HOCHBERG, Y. (1995). Controlling the false discovery rate: A practical and powerful approach to multiple testing. *Journal of the Royal Statistical Society, Series B, Methodological* **57** 289–300.
- BERAN, R. (2000). REACT scatterplot smoothers: Superefficiency through basis economy. *Journal of the American Statistical Association* **95** 155–171.
- BERAN, R. and DÜMBGEN, L. (1998). Modulation of estimators and confidence sets. *The Annals of Statistics* **26** 1826–1856.

- BERGER, J. and WOLPERT, R. (1984). *The Likelihood Principle*. Institute of Mathematical Statistics.
- BERGER, J. O. (1985). *Statistical Decision Theory and Bayesian Analysis (Second Edition)*. Springer-Verlag.
- BERGER, J. O. and DELAMPADY, M. (1987). Testing precise hypotheses (c/r: P335-352). *Statistical Science* **2** 317-335.
- BERLINER, L. M. (1983). Improving on inadmissible estimators in the control problem. *The Annals of Statistics* **11** 814-826.
- BICKEL, P. J. and DOKSUM, K. A. (2000). *Mathematical Statistics: Basic Ideas and Selected Topics, Vol. I (Second Edition)*. Prentice Hall.
- BILLINGSLEY, P. (1979). *Probability and Measure*. Wiley.
- BISHOP, Y. M. M., FIENBERG, S. E. and HOLLAND, P. W. (1975). *Discrete Multivariate Analyses: Theory and Practice*. MIT Press.
- BREIMAN, L. (1992). *Probability*. Society for Industrial and Applied Mathematics.
- BRINEGAR, C. S. (1963). Mark Twain and the Quintus Curtius Snodgrass letters: A statistical test of authorship. *Journal of the American Statistical Association* **58** 85-96.
- CARLIN, B. P. and LOUIS, T. A. (1996). *Bayes and Empirical Bayes Methods for Data Analysis*. Chapman & Hall.
- CASELLA, G. and BERGER, R. L. (2002). *Statistical Inference*. Duxbury Press.
- CHAUDHURI, P. and MARRON, J. S. (1999). Sizer for exploration of structures in curves. *Journal of the American Statistical Association* **94** 807-823.
- COX, D. and LEWIS, P. (1966). *The Statistical Analysis of Series of Events*. Chapman & Hall.
- COX, D. D. (1993). An analysis of Bayesian inference for nonparametric regression. *The Annals of Statistics* **21** 903-923.
- COX, D. R. and HINKLEY, D. V. (2000). *Theoretical statistics*. Chapman & Hall.

- DAVISON, A. C. and HINKLEY, D. V. (1997). *Bootstrap Methods and Their Application*. Cambridge University Press.
- DEGROOT, M. and SCHERVISH, M. (2002). *Probability and Statistics (Third Edition)*. Addison-Wesley.
- DEVROYE, L., GYÖRFI, L. and LUGOSI, G. (1996). *A Probabilistic Theory of Pattern Recognition*. Springer-Verlag.
- DIACONIS, P. and FREEDMAN, D. (1986). On inconsistent Bayes estimates of location. *The Annals of Statistics* **14** 68–87.
- DOBSON, A. J. (2001). *An introduction to generalized linear models*. Chapman & Hall.
- DONOHO, D. L. and JOHNSTONE, I. M. (1994). Ideal spatial adaptation by wavelet shrinkage. *Biometrika* **81** 425–455.
- DONOHO, D. L. and JOHNSTONE, I. M. (1995). Adapting to unknown smoothness via wavelet shrinkage. *Journal of the American Statistical Association* **90** 1200–1224.
- DONOHO, D. L. and JOHNSTONE, I. M. (1998). Minimax estimation via wavelet shrinkage. *The Annals of Statistics* **26** 879–921.
- DONOHO, D. L., JOHNSTONE, I. M., KERKYACHARIAN, G. and PICARD, D. (1995). Wavelet shrinkage: Asymptopia? (Disc: p 337–369). *Journal of the Royal Statistical Society, Series B, Methodological* **57** 301–337.
- DUNSMORE, I., DALY, F. ET AL. (1987). *M345 Statistical Methods, Unit 9: Categorical Data*. The Open University.
- EDWARDS, D. (1995). *Introduction to graphical modelling*. Springer-Verlag.
- EFROMOVICH, S. (1999). *Nonparametric Curve Estimation: Methods, Theory and Applications*. Springer-Verlag.
- EFRON, B. (1979). Bootstrap methods: Another look at the jackknife. *The Annals of Statistics* **7** 1–26.
- EFRON, B., TIBSHIRANI, R., STOREY, J. D. and TUSHER, V. (2001). Empirical Bayes analysis of a microarray experiment. *Journal of the American Statistical Association* **96** 1151–1160.

- EFRON, B. and TIBSHIRANI, R. J. (1993). *An Introduction to the Bootstrap*. Chapman & Hall.
- FERGUSON, T. (1967). *Mathematical Statistics : a Decision Theoretic Approach*. Academic Press.
- FISHER, R. (1921). On the probable error of a coefficient of correlation deduced from a small sample. *Metron* **1** 1–32.
- FREEDMAN, D. (1999). Wald lecture: On the Bernstein-von Mises theorem with infinite-dimensional parameters. *The Annals of Statistics* **27** 1119–1141.
- FRIEDMAN, J. H. (1997). On bias, variance, 0/1-loss, and the curse-of-dimensionality. *Data Mining and Knowledge Discovery* **1** 55–77.
- GELMAN, A., CARLIN, J. B., STERN, H. S. and RUBIN, D. B. (1995). *Bayesian Data Analysis*. Chapman & Hall.
- GHOSAL, S., GHOSH, J. K. and VAN DER VAART, A. W. (2000). Convergence rates of posterior distributions. *The Annals of Statistics* **28** 500–531.
- GILKS, W. R., RICHARDSON, S. and SPIEGELHALTER, D. J. (1998). *Markov Chain Monte Carlo in Practice*. Chapman & Hall.
- GRIMMETT, G. and STIRZAKER, D. (1982). *Probability and Random Processes*. Oxford University Press.
- GUTTORP, P. (1995). *Stochastic Modeling of Scientific Data*. Chapman & Hall.
- HALL, P. (1992). *The Bootstrap and Edgeworth Expansion*. Springer-Verlag.
- HALVERSON, N., LEITCH, E., PRYKE, C., KOVAC, J., CARLSTROM, J., HOLZAPFEL, W., DRAGOVAN, M., CARTWRIGHT, J., MASON, B., PADIN, S., PEARSON, T., SHEPHERD, M. and READHEAD, A. (2002). DASI first results: A measurement of the cosmic microwave background angular power spectrum. *Astrophysics Journal* **568** 38–45.
- HARDLE, W. (1990). *Applied nonparametric regression*. Cambridge University Press.
- HÄRDLE, W., KERKYACHARIAN, G., PICARD, D. and TSYBAKOV, A. (1998). *Wavelets, Approximation, and Statistical Applications*. Springer-Verlag.

- HASTIE, T., TIBSHIRANI, R. and FRIEDMAN, J. H. (2001). *The Elements of Statistical Learning: Data Mining, Inference, and Prediction*. Springer-Verlag.
- HERBICH, R. (2002). *Learning Kernel Classifiers: Theory and Algorithms*. MIT Press.
- JOHNSON, R. A. and WICHERN, D. W. (1982). *Applied Multivariate Statistical Analysis*. Prentice-Hall.
- JOHNSON, S. and JOHNSON, R. (1972). *New England Journal of Medicine* **287** 1122–1125.
- JORDAN, M. (2004). *Graphical models*. In Preparation.
- KARR, A. (1993). *Probability*. Springer-Verlag.
- KASS, R. E. and RAFTERY, A. E. (1995). Bayes factors. *Journal of the American Statistical Association* **90** 773–795.
- KASS, R. E. and WASSERMAN, L. (1996). The selection of prior distributions by formal rules (corr: 1998 v93 p 412). *Journal of the American Statistical Association* **91** 1343–1370.
- LARSEN, R. J. and MARX, M. L. (1986). *An Introduction to Mathematical Statistics and Its Applications (Second Edition)*. Prentice Hall.
- LAURITZEN, S. L. (1996). *Graphical Models*. Oxford University Press.
- LEE, A. T. ET AL. (2001). A high spatial resolution analysis of the maxima-1 cosmic microwave background anisotropy data. *Astrophys. J.* **561** L1–L6.
- LEE, P. M. (1997). *Bayesian Statistics: An Introduction*. Edward Arnold.
- LEHMANN, E. L. (1986). *Testing Statistical Hypotheses (Second Edition)*. Wiley.
- LEHMANN, E. L. and CASELLA, G. (1998). *Theory of Point Estimation*. Springer-Verlag.
- LOADER, C. (1999). *Local regression and likelihood*. Springer-Verlag.
- MARRON, J. S. and WAND, M. P. (1992). Exact mean integrated squared error. *The Annals of Statistics* **20** 712–736.

- MORRISON, A., BLACK, M., LOWE, C., MACMAHON, B. and YUSA, S. (1973). Some international differences in histology and survival in breast cancer. *International Journal of Cancer* **11** 261–267.
- NETTERFIELD, C. B. ET AL. (2002). A measurement by boomerang of multiple peaks in the angular power spectrum of the cosmic microwave background. *Astrophys. J.* **571** 604–614.
- OGDEN, R. T. (1997). *Essential Wavelets for Statistical Applications and Data Analysis*. Birkhäuser.
- PEARL, J. (2000). *Casuality: models, reasoning, and inference*. Cambridge University Press.
- PHILLIPS, D. and KING, E. (1988). Death takes a holiday: Mortality surrounding major social occasions. *Lancet* **2** 728–732.
- PHILLIPS, D. and SMITH, D. (1990). Postponement of death until symbolically meaningful occasions. *Journal of the American Medical Association* **263** 1947–1961.
- QUENOUILLE, M. (1949). Approximate tests of correlation in time series. *Journal of the Royal Statistical Society B* **11** 18–84.
- RICE, J. A. (1995). *Mathematical Statistics and Data Analysis (Second Edition)*. Duxbury Press.
- ROBERT, C. P. (1994). *The Bayesian Choice: A Decision-theoretic Motivation*. Springer-Verlag.
- ROBERT, C. P. and CASELLA, G. (1999). *Monte Carlo Statistical Methods*. Springer-Verlag.
- ROBINS, J., SCHEINES, R., SPIRITES, P. and WASSERMAN, L. (2003). Uniform convergence in causal inference. *Biometrika* (to appear).
- ROBINS, J. M. and RITOV, Y. (1997). Toward a curse of dimensionality appropriate (CODA) asymptotic theory for semi-parametric models. *Statistics in Medicine* **16** 285–319.
- ROSENBAUM, P. (2002). *Observational Studies*. Springer-Verlag.
- ROSS, S. (2002). *Probability Models for Computer Science*. Academic Press.

- ROUSSEAUW, J., DU PLESSIS, J., BENADE, A., JORDAAN, P., KOTZE, J., JOOSTE, P. and FERREIRA, J. (1983). Coronary risk factor screening in three rural communities. *South African Medical Journal* **64** 430–436.
- SCHERVISH, M. J. (1995). *Theory of Statistics*. Springer-Verlag.
- SCHOLKOPF, B. and SMOLA, A. (2002). *Learning with Kernels: Support Vector Machines, Regularization, Optimization, and Beyond*. MIT Press.
- SCHWARZ, G. (1978). Estimating the dimension of a model. *The Annals of Statistics* **6** 461–464.
- SCOTT, D., GOTTO, A., COLE, J. and GORRY, G. (1978). Plasma lipids as collateral risk factors in coronary artery disease: a study of 371 males with chest pain. *Journal of Chronic Diseases* **31** 337–345.
- SCOTT, D. W. (1992). *Multivariate Density Estimation: Theory, Practice, and Visualization*. Wiley.
- SHAO, J. and TU, D. (1995). *The Jackknife and Bootstrap (German)*. Springer-Verlag.
- SHEN, X. and WASSERMAN, L. (2001). Rates of convergence of posterior distributions. *The Annals of Statistics* **29** 687–714.
- SHORACK, G. R. and WELLNER, J. A. (1986). *Empirical Processes With Applications to Statistics*. Wiley.
- SILVERMAN, B. W. (1986). *Density Estimation for Statistics and Data Analysis*. Chapman & Hall.
- SPIRITES, P., GLYMOUR, C. N. and SCHEINES, R. (2000). *Causation, prediction, and search*. MIT Press.
- TAYLOR, H. M. and KARLIN, S. (1994). *An Introduction to Stochastic Modeling*. Academic Press.
- VAN DER LAAN, M. and ROBINS, J. (2003). *Unified Methods for Censored Longitudinal Data and Causality*. Springer Verlag.
- VAN DER VAART, A. W. (1998). *Asymptotic Statistics*. Cambridge University Press.
- VAN DER VAART, A. W. and WELLNER, J. A. (1996). *Weak Convergence and Empirical Processes: With Applications to Statistics*. Springer-Verlag.

- VAPNIK, V. N. (1998). *Statistical Learning Theory*. Wiley.
- WEISBERG, S. (1985). *Applied Linear Regression*. Wiley.
- WHITTAKER, J. (1990). *Graphical Models in Applied Multivariate Statistics*. Wiley.
- WRIGHT, S. (1934). The method of path coefficients. *The Annals of Mathematical Statistics* **5** 161–215.
- ZHAO, L. H. (2000). Bayesian aspects of some nonparametric problems. *The Annals of Statistics* **28** 532–552.
- ZHENG, X. and LOH, W.-Y. (1995). Consistent variable selection in linear models. *Journal of the American Statistical Association* **90** 151–156.