

Statistics 522, Problem Set 4

Wellner; 1/27/99

Reading: Shorack, PfS, Chapter 8, sections 8.4- 8.6, pages 139 - 154.
Kallenberg, FMP, Chapter 6, pages 80-95, Chapter 7, pages 96-116.
Williams, PwMG, pages 66-68; Chapter 9, pages 83 - 92.

Due: Wednesday, February 3, 1999.

1. Exercise 8.4.2, PfS page 141.
2. Exercise 8.4.3, PfS page 141.
3. Exercise 8.4.4, PfS page 145: i.e. prove (24) and (26) on page 142.
4. Exercise E9.2, PwMG, page 231.
5. Exercise E9.1, PwMG, page 231.