

Statistics 523, Problem Set 5

Wellner; 4/28/99

Reading: Shorack, Pfs; Chapter 12, pages 247 - 283.

Due: Wednesday, May 5, 1999.

1. Pfs, Exercise 12.3.1, page 255. In proving (17) could you get away with less than the LIL for Brownian motion at infinity?
2. Pfs, Exercise 12.3.4, page 255.
3. Pfs, Exercise 12.7.3, page 267
4. Turn in an outline for your project paper and talk.