

CONTENTS

PREFACE	ii
Bayes Problems in Change-Point Models for the Wiener Process <i>M. Beibel</i>	1
An Efficient Nonparametric Detection Scheme and Its Application to Surveillance of a Bernoulli Process with Unknown Baseline <i>C. Bell, L. Gordon and M. Pollak</i>	7
Some Aspects of Change-Point Analysis <i>P. K. Bhattacharya</i>	28
A Rank-CUSUM Procedure for Detecting Small Changes in a Symmetric Distribution <i>P. K. Bhattacharya and H. Zhou</i>	57
On Stopping Rules for the SETS Scheme: An Application of the Success Runs Theory <i>G. Capizzi</i>	66
Estimation in Change-Point Hazard Rate Models with Random Censorship <i>I.-S. Chang, C.-H. Chen and C. A. Hsiung</i>	78
Weighted Multivariate Empirical Processes by Contiguous Change-Point Analysis <i>M. Csörgö and B. Szyszkowicz</i>	93
Nonparametric Methods in Change-Point Problems: A General Approach and Some Concrete Algorithms <i>B. S. Darkhovski</i>	99
Confidence Sets for a Change-Point Via Randomization Methods <i>L. Dümbgen</i>	108
Nonparametric Estimation of Functions with Jump Discontinuities <i>R. L. Eubank and P. L. Speckman</i>	130
Nonparametric Change-Point Tests of the Kolmogorov-Smirnov Type <i>D. Ferger</i>	145
A Nonparametric Test for Homogeneity: Applications to Parameter Estimation <i>K. Ghoudi and D. McDonald</i>	149
Limit Theorems for Fisher-Score Change Processes <i>L. Horváth and E. Parzen</i>	157
Tests for a Change-Point in Linear Regression <i>H.-J. Kim</i>	170
Practical Considerations in Boundary Estimation: Model-Robustness, Efficient Computation, and Bootstrapping <i>C. Krishnamoorthy and E. Carlstein</i>	177

The Analysis of Change-Point Data with Dependent Errors <i>F. Lombard and J. D. Hart</i>	194
Cube Splitting in Multidimensional Edge Estimation <i>H. G. Müller and K.-S. Song</i>	210
Change-Point Models for Hazard Functions <i>H. G. Müller and J.-L. Wang</i>	224
Change Curves in the Presence of Dependent Noise <i>M. L. Puri and F. H. Ruymgaart</i>	242
Detecting Clusters in Disease Incidence <i>D. Rabinowitz</i>	255
Boundary Estimation for Star-Shaped Objects <i>M. Rudemo and H. Stryhn</i>	276
Asymptotic Minimavity in the Change-Point Problem <i>A. L. Rukhin</i>	284
Confidence Regions in Broken Line Regression <i>D. O. Siegmund and H. Zhang</i>	292
Multidimensional Change-Point Problems and Boundary Estimation <i>A. B. Tsybakov</i>	317
Design of Control Charts for Detecting the Change-Point <i>Y. Wu</i>	330
Optimal Detection of a Change in Distribution when the Observations Form a Markov Chain with a Finite State Space <i>B. Yakir</i>	346
On Almost Sure Behavior of Change-Point Estimators <i>Y.-C. Yao, D. Huang, and R. Davis</i>	359
Likelihood Ratio Methods for Monitoring Parameters of a Nested Random Effect Model <i>E. Yashchin</i>	373