

## PUBLICATIONS W.C.M. KALLENBERG

### 1977

1. a. Kallenberg, W.C.M. *Asymptotic Optimality of Likelihood Ratio Tests in Exponential Families*. Ph. D. Thesis, Free University, Amsterdam.

### 1978

1. b. Kallenberg, W.C.M. *Asymptotic Optimality of Likelihood Ratio Tests in Exponential Families*. Math. Centre Tracts 77, Amsterdam.

### 1981

2. Kallenberg, W.C.M. The shortcoming of locally most powerful tests in curved exponential families, *Ann. Statist.* **9** 673-677.
3. Kallenberg, W.C.M. Bahadur deficiency of likelihood ratio tests in exponential families, *J. Multivariate Anal.* **11** 506-531.

### 1982

4. Kallenberg, W.C.M. Chernoff efficiency and deficiency, *Ann. Statist.* **10** 583-594.
5. Kallenberg, W.C.M. Cramér type large deviations for simple linear rank statistics, *Z. Wahrscheinlichkeitstheorie verw. Gebiete* **60** 403-409.

### 1983

6. Kallenberg, W.C.M. Intermediate efficiency, theory and examples, *Ann. Statist.* **11** 170-182.
7. Kallenberg, W.C.M. On moderate deviation theory in estimation, *Ann. Statist.* **11** 498-504.
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### 1984

- 9 a, b. Kallenberg, W.C.M., et al. *Testing Statistical Hypotheses : Worked Solutions*. CWI Syllabus 3, Amsterdam (1984; second edition 1987) (together with the other members of the "Lehmann" group).

**1985**

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**1987**

13. Jurecková, J. and Kallenberg, W.C.M. On local inaccuracy rates and asymptotic variances, *Statist. Decisions* **5** 139-158.
14. Kallenberg, W.C.M. and Ledwina, T. On local and nonlocal measures of efficiency, *Ann. Statist.* **15** 1401-1420.
15. Drost, F.C., Oosterhoff, J. and Kallenberg, W.C.M. On chi-squared goodness-of-fit tests for location-scale models. *Proceedings of the 1st World Congress of the Bernoulli Society, Vol. 2* (Tashkent, 1986), 249-252, VNU Sci. Press, Utrecht, 1987.
16. Kallenberg, W.C.M. On local and nonlocal measures of efficiency. *Proceedings of the 1st World Congress of the Bernoulli Society, Vol. 2* (Tashkent, 1986), 263-266, VNU Sci. Press, Utrecht, 1987.

**1988**

17. Jurecková, J., Kallenberg, W.C.M. and Veraverbeke, N. Moderate and Cramér-type large deviation theorems for M-estimators, *Statist. Probab. Lett.* **6** 191-199.
18. Kallenberg, W.C.M. Een valkuil bij het toepassen van de jackknife, *Kwant. Methoden* **29** 85-91.

**1989**

19. Drost, F.C., Kallenberg, W.C.M., Moore, D.S. and Oosterhoff, J. Power approximations to multinomial tests of fit, *J. Amer. Statist. Assoc.* **84** 130-141.
20. Kallenberg, W.C.M. Estimation and testing in large binary contingency tables, *J. Multivariate Anal.* **30** 205-226.

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22. Drost, F.C., Kallenberg, W.C.M., Moore, D.S. and Oosterhoff, J. Asymptotic error bounds for power approximations to multinomial tests of fit, in: *Contributions to Probability and Statistics, Essays in Honor of Ingram Olkin* (eds. Gleser, L.J., Perlman, M.D. Press, S.J. and Sampson, A.R.), 429-446, Springer-Verlag, New York.

### **1990**

23. Kallenberg, W.C.M. Inequalities for noncentral chi-square distributions, *Statist. Probab. Lett.* **9** 273-278.
24. Drost, F.C., Kallenberg, W.C.M. and Oosterhoff, J. The power of EDF tests of fit under non-robust estimation of nuisance parameters, *Statist. Decisions* **8** 167-182.
25. Kallenberg, W.C.M. Moderate and large deviations in estimation and testing theory, *Proceedings XXXIII Semester on Robustness and Nonparametric Statistics*, Warsaw, 98-99.
26. Jeurnink, G.A.M. and Kallenberg, W.C.M. Limiting values of large deviation probabilities of quadratic statistics, *J. Multivariate Anal.* **35** 168-185.

### **1992**

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33. Kallenberg, W.C.M. and Drost, F.C. Comparison of tests, and local families, in: *Statistics and Probability : A Raghu Raj Bahadur Festschrift*, (eds. Ghosh, J.K., Mitra, S.K., Parthasarathy, K.R. and Prakasa Rao, B.L.S.), 303-324, Wiley Eastern Limited, New Delhi.
34. Albers, W., Kallenberg, W.C.M. and Otten, G.D. Setting test limits under prescribed consumer loss, *Proceedings of the 49<sup>th</sup> session of the ISI*, Firenze, book 1, 21-22.
35. Inglot, T., Kallenberg, W.C.M. and Ledwina, T. Asymptotic behavior of some bilinear functionals of the empirical process, *Math. Methods Statist.* **2** 316-336.

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37. Albers, W. and Kallenberg, W.C.M. A simple approximation to the bivariate normal distribution with large correlation coefficient, *J. Multivariate Anal.* **49** 87-96. Addendum *J. Multivariate Anal.* **62** 310 (1997).
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41. Kallenberg, W.C.M. and Koning, A.J. On Wieand's theorem, *Statist. Probab. Lett.* **25** 121-132.
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46. Albers, W., Arts. G.R.J. and Kallenberg, W.C.M. Accurate test limits under prescribed consumer risk, *Statist. Probab. Lett.* **34** 141-149.
47. Kallenberg, W.C.M., Ledwina, T. and Rafajlowicz, E. Testing bivariate independence and normality, *Sankhya, Series A* **59** 42-59.
48. Kallenberg, W.C.M. Anderson-Darling Statistic, *Encyclopaedia of Mathematics, supplement I* (ed. Hazewinkel, M.) 52, Kluwer, Dordrecht.
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52. Albers, W., Arts. G.R.J. and Kallenberg, W.C.M. Efficient inspection in semiconductor industry, *Proceedings of the 51<sup>th</sup> session of the ISI*, Istanbul 1997, book 1, 297-298.
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