

Contents

1	Prior Processes	1
1.1	Prior Processes—An Overview	1
1.1.1	Introduction	1
1.1.2	Methods of Construction	3
1.1.3	Prior Processes	6
1.2	Dirichlet Process	13
1.2.1	Definition	15
1.2.2	Properties	19
1.3	Dirichlet Invariant Process	30
1.3.1	Definition	30
1.3.2	Properties	31
1.3.3	Symmetrized Dirichlet Process	32
1.4	Mixtures of Dirichlet Processes	32
1.4.1	Definition	33
1.4.2	Properties	35
1.5	Processes Neutral to the Right	36
1.5.1	Definition	37
1.5.2	Properties	38
1.5.3	Non-decreasing Processes with Independent Increments	40
1.5.4	Alternate Representation of the Neutral to the Right Process	45
1.5.5	Posterior Distribution	46
1.6	Gamma Process	50
1.6.1	Definition	51
1.6.2	Posterior Distribution	51
1.7	Extended Gamma Process	52
1.7.1	Definition	53
1.7.2	Properties	53
1.7.3	Posterior Distribution	54
1.8	Beta Processes	56
1.8.1	Definition	58

1.8.2	Properties	59
1.8.3	Posterior Distribution	60
1.8.4	Hierarchical Beta Process	61
1.9	Beta-Stacy Process	63
1.9.1	Definition	63
1.9.2	Properties	65
1.9.3	Posterior Distribution	67
1.10	Tailfree Processes	68
1.10.1	Definition	69
1.10.2	The Dyadic Tailfree Process	69
1.10.3	Properties	70
1.11	Polya Tree Processes	71
1.11.1	Definition	71
1.11.2	Properties	72
1.12	Ferguson-Sethuraman Processes	78
1.12.1	Discrete and Finite Dimensional Priors	81
1.12.2	Beta Two-Parameter Process	83
1.12.3	Dependent and Spatial Dirichlet Processes	83
1.12.4	Kernel Based Stick-Breaking Processes	86
1.13	Poisson-Dirichlet Processes	86
1.13.1	One-Parameter Poisson-Dirichlet Process	87
1.13.2	Two-Parameter Poisson-Dirichlet Process	89
1.14	Chinese Restaurant and Indian Buffet Processes	92
1.14.1	Chinese Restaurant Process	93
1.14.2	Indian Buffet Process	95
1.15	Some Other Processes	99
1.15.1	Dirichlet-Multinomial Process	100
1.15.2	Dirichlet Multivariate Process	100
1.15.3	Generalized Dirichlet Process	101
1.15.4	Beta-Neutral Process	101
1.15.5	Bernstein-Dirichlet Prior	102
1.15.6	Hierarchical and Mixture Processes	102
1.16	Bivariate Processes	105
1.16.1	Bivariate Tailfree Process	106
2	Inference Based on Complete Data	109
2.1	Introduction	109
2.2	Estimation of a Distribution Function	110
2.2.1	Estimation of a CDF	110
2.2.2	Estimation of a Symmetric CDF	111
2.2.3	Estimation of a CDF with MDP Prior	112
2.2.4	Empirical Bayes Estimation	112
2.2.5	Sequential Estimation of a CDF	116
2.2.6	Minimax Estimation of a CDF	117
2.3	Tolerance Region and Confidence Bands	118

2.3.1	Tolerance Region	118
2.3.2	Confidence Bands	118
2.4	Estimation of Functionals of a CDF	120
2.4.1	Estimation of the Mean	120
2.4.2	Estimation of a Variance	122
2.4.3	Estimation of the Median	122
2.4.4	Estimation of the q -th Quantile	124
2.4.5	Estimation of a Location Parameter	124
2.4.6	Estimation of $P(Z > X + Y)$	125
2.5	Other Applications	126
2.5.1	Bayes Empirical Bayes Estimation	126
2.5.2	Bioassay Problem	127
2.5.3	A Regression Problem	130
2.5.4	Estimation of a Density Function	131
2.5.5	Estimation of the Rank of X_1 Among $X_1, \dots, X_n$	135
2.6	Bivariate Distribution Function	136
2.6.1	Estimation of F w.r.t. the Dirichlet Process Prior	136
2.6.2	Estimation of F w.r.t. a Tailfree Process Prior	136
2.6.3	Estimation of a Covariance	137
2.6.4	Estimation of the Concordance Coefficient	138
2.7	Estimation of a Function of P	140
2.8	Two-Sample Problems	146
2.8.1	Estimation of $P(X \leq Y)$	146
2.8.2	Estimation of the Difference Between Two CDFs	147
2.8.3	Estimation of the Distance Between Two CDFs	149
2.9	Hypothesis Testing	150
2.9.1	Testing $H_0 : F \leq F_0$	150
2.9.2	Testing Positive Versus Nonpositive Dependence	151
2.9.3	A Selection Problem	153
3	Inference Based on Incomplete Data	155
3.1	Introduction	155
3.2	Estimation of a SF Based on DP Priors	156
3.2.1	Estimation Based on Right Censored Data	156
3.2.2	Empirical Bayes Estimation	159
3.2.3	Estimation Based on a Modified Censoring Scheme	160
3.2.4	Estimation Based on Progressive Censoring	160
3.2.5	Estimation Based on Record-Breaking Observations	161
3.2.6	Estimation Based on Random Left Truncation	162
3.2.7	Estimation Based on Proportional Hazard Models	163
3.2.8	Modal Estimation	164
3.3	Estimation of a SF Based on Other Priors	165
3.3.1	Estimation Based on an Alternate Approach	165
3.3.2	Estimation Based on Neutral to the Right Processes	167
3.3.3	Estimation Based on a Simple Homogeneous Process	168
3.3.4	Estimation Based on Gamma Process	169

3.3.5	Estimation Based on Beta Process	170
3.3.6	Estimation Based on Beta-Stacy Process	171
3.3.7	Estimation Based on Polya Tree Priors	171
3.3.8	Estimation Based on an Extended Gamma Prior	172
3.3.9	Estimation Assuming Increasing Failure Rate	172
3.4	Linear Bayes Estimation of a SF	173
3.5	Other Estimation Problems	175
3.5.1	Estimation of $P(Z > X + Y)$	175
3.5.2	Estimation of $P(X \leq Y)$	175
3.5.3	Estimation in Competing Risk Models	176
3.5.4	Estimation of Cumulative Hazard Rates	180
3.5.5	Estimation of Hazard Rates	181
3.5.6	Markov Chain Application	181
3.5.7	Estimation for a Shock Model	183
3.5.8	Estimation for a Age-Dependent Branching Process	184
3.6	Hypothesis Testing $H_0 : F \leq G$	186
3.7	Estimation in Presence of Covariates	187
References		191
Author Index		201
Subject Index		205