CONTENTS

Chapter 1: U-statistics	1
1. Definition of U-statistics	1
2. The decomposition theorem for a U-statistic	9
3. Convergence theorems for U-statistics	18
4. Generalized U-statistics	32
Notes on chapter 1	50
Chapter 2: Differentiable statistical functionals	51
1. Definition of differentiable statistical	
	51
functionals 2. The asymptotic distribution of differentiable	
	68
statistical functionals	89
3. M-estimators	96
Notes on chapter 2	98
Chapter 3: Statistics based on ranking methods	98
1. Permutation tests	106
2. Simple linear rank statistics	116
3. A representation of simple linear rank statistics	, 10
4. Asymptotic normality of simple linear rank	126
statistics	
5. Signed rank statistics and R-estimators	138
6. Linear combinations of a function of the order	
statistic	159
Notes on chapter 3	168
Chapter 4: Contiguity and efficiency	169
1. Pitman efficiency	169
Contiguity of probability measures	187
Notes on chapter 4	198
References	199
Subject index	202