

Contents

Preface	ix
1 Preliminaries	1
1.1 Introduction	2
1.1.1 The Linear Regression Model	2
1.1.2 The Product Moment Correlation	5
1.1.3 The Rank-Based Mann-Whitney-Wilcoxon Test	7
1.2 Measurability and Measure Space	9
1.2.1 Measurable Space	9
1.2.2 Measure Space	12
1.3 Measurable Function and Integration	14
1.3.1 Measurable Functions	15
1.3.2 Convergence of Sequence of Measurable Functions	16
1.3.3 Integration of Measurable Functions	18
1.3.4 Integration of Sequences of Measurable Functions	21
1.4 Probability Space and Random Variables	24
1.4.1 Probability Space	24
1.4.2 Random Variables	26
1.4.3 Random Vectors	27
1.5 Distribution Function and Expectation	30
1.5.1 Distribution Function	30
1.5.2 Joint Distribution of Random Vectors	33
1.5.3 Expectation	36
1.5.4 Conditional Expectation	38
1.6 Convergence of Random Variables and Vectors	41
1.6.1 Modes of Convergence	41
1.6.2 Convergence of Sequence of I.I.D. Random Variables	43
1.6.3 Rate of Convergence of Random Sequence	44
1.6.4 Stochastic $o_p(\cdot)$ and $O_p(\cdot)$	48

1.7	Convergence of Functions of Random Vectors	50
1.7.1	Convergence of Functions of Random Variables	50
1.7.2	Convergence of Functions of Random Vectors	55
1.8	Exercises	58
2	Models for Cross-Sectional Data	63
2.1	Parametric Regression Models	64
2.1.1	Linear Regression Model	65
2.1.2	Inference for Linear Models	68
2.1.3	General Linear Hypothesis	81
2.1.4	Generalized Linear Models	87
2.1.5	Inference for Generalized Linear Models	101
2.2	Distribution-Free (Semiparametric) Models	104
2.2.1	Distribution-Free Generalized Linear Models	105
2.2.2	Inference for Generalized Linear Models	107
2.3	Exercises	115
3	Univariate U-Statistics	119
3.1	U-Statistics and Associated Models	120
3.1.1	One Sample U-Statistics	121
3.1.2	Two-Sample and General K Sample U-Statistics	131
3.1.3	Representation of U-Statistic by Order Statistic	137
3.1.4	Martingale Structure of U-Statistic	144
3.2	Inference for U-Statistics	150
3.2.1	Projection of U-statistic	152
3.2.2	Asymptotic Distribution of One-Group U-Statistic	157
3.2.3	Asymptotic Distribution of K-Group U-Statistic	164
3.3	Exercises	170
4	Models for Clustered Data	175
4.1	Longitudinal versus Cross-Sectional Designs	176
4.2	Parametric Models	179
4.2.1	Multivariate Normal Distribution Based Models	179
4.2.2	Linear Mixed-Effects Model	184
4.2.3	Generalized Linear Mixed-Effects Models	191
4.2.4	Maximum Likelihood Inference	193
4.3	Distribution-Free Models	198
4.3.1	Distribution-Free Models for Longitudinal Data	198
4.3.2	Inference for Distribution-Free Models	201
4.4	Missing Data	209

4.4.1	Inference for Parametric Models	211
4.4.2	Inference for Distribution-Free Models	214
4.5	GEE II for Modeling Mean and Variance	223
4.6	Structural Equations Models	230
4.6.1	Path Diagrams and Models	230
4.6.2	Maximum Likelihood Inference	237
4.6.3	GEE-Based Inference	241
4.7	Exercises	243
5	Multivariate U-Statistics	249
5.1	Models for Cross-Sectional Study Designs	250
5.1.1	One Sample Multivariate U-Statistics	250
5.1.2	General K Sample Multivariate U-Statistics	273
5.2	Models for Longitudinal Study Designs	279
5.2.1	Inference in the Absence of Missing Data	280
5.2.2	Inference Under MCAR	284
5.2.3	Inference Under MAR	294
5.3	Exercises	304
6	Functional Response Models	309
6.1	Limitations of Linear Response Models	311
6.2	Models with Functional Responses	316
6.2.1	Models for Group Comparisons	317
6.2.2	Models for Regression Analysis	326
6.3	Model Estimation	333
6.3.1	Inference for Models for Group Comparison	335
6.3.2	Inference for Models for Regression Analysis	347
6.4	Inference for Longitudinal Data	352
6.4.1	Inference Under MCAR	353
6.4.2	Inference Under MAR	360
6.5	Exercises	367
	References	373
	Subject Index	375

