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Nota di contenuto	Preface Martingale estimating functions for stochastic processes On Hodges and Lehmann's 6 Result Acknowledgments List of Referees.
Sommario/riassunto	This volume highlights Prof. Hira Koul's achievements in many areas of Statistics, including Asymptotic theory of statistical inference, Robustness, Weighted empirical processes and their applications, Survival Analysis, Nonlinear time series and Econometrics, among others. Chapters are all original papers that explore the frontiers of these areas and will assist researchers and graduate students working in Statistics, Econometrics and related areas. Prof. Hira Koul was the first Ph.D. student of Prof. Peter Bickel. His distinguished career in Statistics includes the receipt of many prestigious awards, including the Senior Humbolt award (1995), and dedicated service to the profession through editorial work for journals and through leadership roles in professional societies, notably as the past president of the International Indian Statistical Association. Prof. Hira Koul has graduated close to 30

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Ph.D. students, and made several seminal contributions in about 125
innovative research papers. The long list of his distinguished
collaborators is represented by the contributors to this volume.