

# Contents

|  |       |
|--|-------|
| 1. Preface to the Series   | v     |
| 2. Preface   | ix    |
| 3. Acknowledgements  | xiii  |
| 4. Table of Contents   | xv    |
| 5. List of Contributors  | xix   |
| 6. Professional Timeline   | xxi   |
| 7. Complete Author Bibliography  | xxiii |
| 8. Commentary: Discussion of Rosenblatt's work on Global Measures of Deviations for Density Estimates, by Peter Bickel   | 1     |
| 9. Commentary: Murray Rosenblatt's contributions to strong mixing, by Richard C. Bradley   | 3     |
| 10. Commentary: Murray Rosenblatt and cumulant/higher-order/poly spectra, by David R. Brillinger   | 11    |
| 11. Commentary: Rosenblatt's Contribution to Deconvolution, by Keh-Shin Lii  | 14    |
| 12. Commentary: Rosenblatt's Contributions to Random Walks on Compact Semigroups, by T. C. Sun   | 23    |
| 13. Commentary: The Rosenblatt Process, by Murad S. Taqqu  | 29    |
| 14. U. Grenander and M. Rosenblatt. On spectral analysis of stationary time series. <i>Proc. Nat. Acad. Sci. U. S. A.</i> , 38:519–521, 1952. Reprinted with permission of National Academy of Sciences.   | 46    |
| 15. M. Rosenblatt. Remarks on a multivariate transformation. <i>Ann. Math. Statistics</i> , 23:470–472, 1952. Reprinted with permission of Institute of Mathematical Statistics.   | 49    |
| 16. U. Grenander and M. Rosenblatt. Statistical spectral analysis of time series arising from stationary stochastic processes. <i>Ann. Math. Statistics</i> , 24:537–558, 1953. Reprinted with permission of Institute of Mathematical Statistics. | 52    |

17. J. L. Hodges, Jr. and M. Rosenblatt. Recurrence-time moments in random walks. *Pacific J. Math.*, 3:127–136, 1953. Reprinted with permission of Mathematical Sciences Publishers. First printed in the *Pac. J. of Math* 3(1) 127-136 (1953). 74
18. J. R. Blum and M. Rosenblatt. A class of stationary processes and a central limit theorem. *Proc. Nat. Acad. Sci. U.S.A.*, 42:412–413, 1956. Reprinted with permission of National Academy of Sciences. 84
19. M. Rosenblatt. A central limit theorem and a strong mixing condition. *Proc. Nat. Acad. Sci. U. S. A.*, 42:43–47, 1956. Reprinted with permission of National Academy of Sciences. 90
20. M. Rosenblatt. Remarks on some nonparametric estimates of a density function. *Ann. Math. Statist.*, 27:832–837, 1956. Reprinted with permission of Institute of Mathematical Statistics. 95
21. M. Rosenblatt. Some regression problems in time series analysis. In *Proceedings of the Third Berkeley Symposium on Mathematical Statistics and Probability, 1954–1955, vol. I*, pages 165–186, Berkeley and Los Angeles, 1956. University of California Press. Reprinted with permission of the University of California Press. 101
22. M. Rosenblatt. Some purely deterministic processes. *J. Math. Mech.*, 6:801–810, 1957. Reprinted with permission of Indiana University Press. 124
23. M. Rosenblatt. Functions of a Markov process that are Markovian. *J. Math. Mech.*, 8:585–596, 1959. Reprinted with permission of Indiana University Press. 134
24. M. Rosenblatt. Stationary processes as shifts of functions of independent random variables. *J. Math. Mech.*, 8:665–681, 1959. Reprinted with permission of Indiana University Press. 146
25. M. Rosenblatt. Asymptotic distribution of eigenvalues of block Toeplitz matrices. *Bull. Amer. Math. Soc.*, 66:320–321, 1960. Reproduced with permission of the American Mathematical Society. 163
26. M. Rosenblatt. Limits of convolution sequences of measures on a compact topological semigroup. *J. Math. Mech.*, 9:293–305, 1960. Reprinted with permission of Indiana University Press. 165
27. M. Rosenblatt. Independence and dependence. In *Proc. 4th Berkeley Sympos. Math. Statist. and Prob., Vol. II*, pages 431–443. Univ. California Press, Berkeley, Calif., 1961. Reprinted with permission of the University of California Press. 179
28. M. Rosenblatt. Asymptotic behavior of eigenvalues for a class of integral equations with translation kernels. In *Proc. Sympos. Time Series Analysis (Brown Univ., 1962)*, pages 316–326. Wiley, New York, 1963. Reprinted with permission of Wiley Press. 193

29. M. Rosenblatt. Asymptotic behavior of eigenvalues of Toeplitz forms. *J. Math. Mech.*, 11:941–949, 1962. Reprinted with permission of Indiana University Press. 205
30. M. Rosenblatt and J. W. Van Ness. Estimation of the bispectrum. *Ann. Math. Statist.*, 36:1120–1136, 1965. Reprinted with permission of Institute of Mathematical Statistics. 214
31. M. Rosenblatt. Remarks on the Burgers equation. *J. Mathematical Phys.*, 9:1129–1136, 1968. Reprinted with permission of the American Institute of Physics. 231
32. M. Rosenblatt. Density estimates and Markov sequences. In *Nonparametric Techniques in Statistical Inference (Proc. Sympos., Indiana Univ., Bloomington, Ind., 1969)*, pages 199–213. Cambridge Univ. Press, London, 1970. Reprinted with permission of Cambridge University Press. 239
33. M. Rosenblatt. Curve estimates. *Ann. Math. Statist.*, 42:1815–1842, 1971. Reprinted with permission of Institute of Mathematical Statistics. 255
34. P. J. Bickel and M. Rosenblatt. On some global measures of the deviations of density function estimates. *Ann. Statist.*, 1:1071–1095, 1973. Reprinted with permission of Institute of Mathematical Statistics. 283
35. K. S. Lii and M. Rosenblatt. Asymptotic behavior of a spline estimate of a density function. *Comput. Math. Appl.*, 1(2):223–235, 1975. Reprinted with permission of Elsevier Inc. 308
36. M. Rosenblatt. Fractional integrals of stationary processes and the central limit theorem. *J. Appl. Probability*, 13(4):723–732, 1976. Reprinted with permission of the Applied Probability Trust. 321
37. M. Rosenblatt. Linear processes and bispectra. *J. Appl. Probab.*, 17(1):265–270, 1980. Reprinted with permission of the Applied Probability Trust. 331
38. M. Rosenblatt. Limit theorems for Fourier transforms of functionals of Gaussian sequences. *Z. Wahrsch. Verw. Gebiete*, 55(2):123–132, 1981. Reprinted with permission of Springer Science+Business Media. 337
39. K. S. Lii and M. Rosenblatt. Deconvolution and estimation of transfer function phase and coefficients for non-Gaussian linear processes. *Ann. Statist.*, 10(4):1195–1208, 1982. Reprinted with permission of Institute of Mathematical Statistics. 347
40. M. Rosenblatt. Asymptotic normality, strong mixing and spectral density estimates. *Ann. Probab.*, 12(4):1167–1180, 1984. Reprinted with permission of Institute of Mathematical Statistics. 361

41. K.-S. Lii and M. Rosenblatt. Deconvolution of non-Gaussian linear processes with vanishing spectral values. *Proc. Nat. Acad. Sci. U.S.A.*, 83(2):199–200, 1986. Reprinted with permission of National Academy of Sciences. 375
42. M. Rosenblatt. Scale renormalization and random solutions of the Burgers equation. *J. Appl. Probab.*, 24(2):328–338, 1987. Reprinted with permission of the Applied Probability Trust. 377
43. J. A. Rice and M. Rosenblatt. On frequency estimation. *Biometrika*, 75(3):477–484, 1988. Reprinted with permission of Oxford University Press. 388
44. F. J. Breidt, R. A. Davis, K.-S. Lii, and M. Rosenblatt. Maximum likelihood estimation for noncausal autoregressive processes. *J. Multivariate Anal.*, 36(2):175–198, 1991. Reprinted with permission of Elsevier Inc. 396
45. K.-S. Lii and M. Rosenblatt. Spectral analysis for harmonizable processes. *Ann. Statist.*, 30(1):258–297, 2002. Reprinted with permission of Institute of Mathematical Statistics. 420
46. K.-S. Lii and M. Rosenblatt. Estimation for almost periodic processes. *Ann. Statist.*, 34(3):1115–1139, 2006. Reprinted with permission of Institute of Mathematical Statistics. 461
47. K. S. Lii and M. Rosenblatt. Prolate spheroidal spectral estimates. *Statist. Probab. Lett.*, 78(11):1339–1348, 2008. Reprinted with permission of Elsevier Inc. 487



<http://www.springer.com/978-1-4419-8338-1>

Selected Works of Murray Rosenblatt  
Davis, R.A.; Lii, K.-S.; Politis, D.N. (Eds.)  
2011, XXXV, 496 p., Hardcover  
ISBN: 978-1-4419-8338-1