BOOK REVIEW

ESSAYS ON PROBABILITY AND STATISTICS: FESTSCHRIFT IN HONOUR OF PROFESSOR ANIL KUMAR BHATTACHARYYA

Edited by S.P. Mukherjee, A. Chaudhuri and S.K. Basu Dept. of Statistics, Presidency College, Calcutta, 1994.

Professor Anil Kumar Bhattacharyya was on the faculty in the Department of Statistics, Presidency College, Calcutta, during the period 1941-74. This Festschrift volume contains twentyfour articles written by his students except for B.C. Arnold.

Bhattacharyya's contributions to mathematical statistics in 1940's strengthened the Calcutta School which acclaimed international fame under the leadership of Professor P.C. Mahalanobis for research in theoretical and applied statistics. Bhattacharyya is well-known, in particular, for his following work: measure of divergence between two populations, extension of Cramér-Rao inequality and characterisation of bivariate normal distributions.

The articles in this volume deal with various areas in statistics, such as inference for finite population, design of experiments, life-time distributions, reliability, variable selection for prediction, time series analysis, higher order comparison of tests, central limit theorem, Lotka's integral equation, information bounds for censoring schemes, characterization of bivariate normal distributions, etc. There is quite a variation in the quality of the articles.

The following three articles are worth mentioning: (a) Survey on the development of the characterisation of bivariate densities with normal conditionals by B.C. Arnold, (b) Applications of Bhattacharyya bound for some censoring schemes by P.K. Sen. (c) A Bayesian approach for the computation of higher-order power under contiguous alternatives with reference to the LR, Rao's and Wald's tests by J.K. Ghosh and Rahul Mukerjee.

Indian Statistical Institute

S. Das Gupta