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## Publications

1. Zur Theorie der Konvergenz Stochastischer Prozesse mit mehrdimensionalem Zeitparameter. Dissertation, Universität Münster (1969).
2. Zur Unverfälschtheit des Pitman-Tests auf positive stochastische Abhängigkeit. (Mit G.Nölle) . Z.Wahrscheinlichkeitstheorie verw.Geb. **14**, 269-274,(1970).
3. Pharmakokinetik von Furosemid bei normaler und eingeschränkter Nierenfunktion (mit W.Rupp, A.Heidland, P.Hajdu). 4.Freiburger Tagung über Fortschritte der Nephrologie. Herausgeber:R.Kluthe.G.Thieme Verlag (1970).
4. On weak convergence of stochastic processes with multidimensional time parameter. Ann.Math.Statistics **42**, 1285-1295 (1971).
5. Stetigkeitseigenschaften stochastischer Prozesse mit Parameter aus einem pseudometrischen Raum. Z.Wahrscheinlichkeitstheorie verw.Geb. **23**, 275-288 (1972).
6. Verteilungskonvergenz einiger Varianten der Cramer-von Mises Statistik. Math. Operationsforschung und Statistik **4**, 463-484 (1973).
7. Asymptotic properties of the Cramer- von Mises- statistic when parameters are estimated. Proc.of the Prague Symposium on Asympt. Statistics,Vol.II, 257-299 (1973).
8. Asymptotische Eigenschaften des Cramer- von Mises Tests bei geschätzten Parametern. Habilitationsschrift, Freiburg (1974).
9. Convergence of the reduced empirical process for non-i.i.d. random vectors. Ann.Statist.**3**, 528-531 (1975).
10. A central limit theorem under contiguous alternatives. ( With K.Behnen). Ann.Statist.**3**, 1349-1353 (1975).
11. The asymptotic power of the Cramer- von Mises test under contiguous alternatives. J.Multivariate Anal. **6**, 95-110 (1976).

12. Weak convergence of the empirical process when parameters are estimated. Lecture Notes in Math. **566**, 68-82. P.Gänssler and P.Revesz eds. Springer, Berlin (1976)
13. Weak convergence of tail sequence processes for sample distributions and averages. (With P.K.Sen). Mitt.Math.Sem.der Univ.Giessen **123**, 25-35 (1977).
14. Functional limit theorems for U-statistics in the degenerate case. J. Multivariate Anal. **7**, 424-439 (1977).
15. Asymptotic theory of goodness of fit tests when parameters are estimated: a survey. Math. Operationsforschung Statist., Ser. Statistics, **10**, 479-494 (1979). Lecture held at the 10th European Meeting of Statisticians, Leuven, August 1977.
16. A note on computing the distribution of the norm of Hilbert space valued Gaussian random variables. J.Multivariate Anal.**10**, 19-25 (1980).
17. Repeated Chi-square testing (with E.Kremer). Commun. in Statistics B, **10**, 143-161 (1981).
18.  $H_0$ -contiguity in nonparametric testing problems and sample Pitman efficiency. Ann. Statist.**10**, 575-582 (1982).
19. Galton's test as a linear rank test with estimated scores and its local asymptotic efficiency. (With K.Behnen) Ann.Statist. **11**, 588-599 (1983).
20. Two sample rank estimators of optimal nonparametric score functions and corresponding adaptive rank statistics. (With K.Behnen and F.Ruymgaart). Ann. Statist. **11**, 1175-1189 (1983).
21. Two-sample adaptive linear rank tests and their Bahadur efficiencies. (With M.Huskova, J.Jureckova, and K.Behnen). Proc. of the 3rd Prague Symp. on Asympt.Statistics, 103-117. P.Mandl and M.Huskova eds. (1983).
22. Some repeated goodness of fit tests when parameters are estimated. Commun. Statist.Sequential Analysis **2**, 99-122 (1983).
23. Rank estimators of scores for testing independence. (With K.Behnen and M.Huskova). Statistics and Decisions **3**, 239-262 (1985).

24. Two sample adaptive rank tests under type II censoring. (With K.Behnen). J.Statist.Planning and Inference **13**, 203-213 (1986).
25. Repeated chi-square testing. Encyclopedia of Statistical Sciences. S.Kotz and N.L. Johnson eds.
26. Local asymptotics for linear rank statistics with estimated score functions. Ann.Statist. **15**, 491-512 (1987).
27. Addendum to: Local asymptotics for linear rank statistics with estimated score functions. Ann. Statist.**16**, 1342-1343 (1988).
28. Asymptotically optimal rank tests for the two-sample problem with randomly censored data. Commun.Statist.**17**, 2037-2058 (1988)
29. Linear rank tests with estimated score functions for the two-sample problem with randomly censored data. Proc. 4th Prague Symp. on Asympt. Statistics, 406-413, Prague (1989).
30. Likelihood ratio rank tests for the two-sample problem with randomly censored data. (With K.Behnen) Kybernetika **27**, 81-99 (1991).
31. Some linear and nonlinear rank tests for competing risks models. Commun. Statist. - Theory Meth. **20**(2), 667-701 (1991).
32. Conditional rank tests for the two-sample problem under random censorship: Treatment of ties. Proc.4th Int. Meeting of Stat. in the Basque Country, 127-138, M.L.Puri and J.P.Vilaplana eds.,VSP Int. Science Publishers, Zeist (1992).
33. Conditional rank tests for the two-sample problem under random censorship. Ann.Statist. **21**, 1760-1779 (1993)
34. Conditional rank tests for the two-sample problem with partially observed data. Proc. 5th Prague Symp. on Asympt. Statistics, 405-413, Prague (1994).
35. Two sample rank tests for censored data with non- predictable weights (with A.Janssen). J.Stat.Plann.Inference **30**, 45-60 (1997)
36. Analyzing Carcinogenicity assays without cause of death information. (With G.Heimann and D.Heck-Boldebeck) Drug Information Journal, Vol 31, 498-507 (1997)

37. Permutation tests for reflected symmetry. (With L.Zhu) *J.Multiv.Analysis* **67**, 129-153 (1998).
38. Extrapolation in Fractional Autoregressive Models. (With J.Andel) *Kybernetika* **34** (3), 309-316 (1998).
39. The permutational distribution of the log-rank statistic under random censorship. (With G.Heimann) *Biometrics* 54, 168-184 (1998).
40. Conditional and unconditional two-sample rank tests for truncated data. *Statistics and Decision* 16, 307-331 (1998).
41. Permutation tests for multivariate location problems. (With L.Zhu), *J. Multiv. Anal.*69, 167-192 (1999).
42. On testing tumor onset times. *J.Stat.Plann.Inference* 76, 57-78 (1999).
43. A Method to Construct Rank Tests in Survival Analysis. *J. Statist. Plann. Inference* 91, 481-497 (2000)
44. Nonparametric Monte Carlo tests for multivariate distributions (With L.Zhu) *Biometrika* 87, 919-928 (2000)
45. On the asymptotic distribution for Peto's combined test for carcinogenicity assays under equal and unequal censoring. (With G.Heimann) *Biometrika* 88, 435-446 (2001)
46. Optimal nonparametric tests for truncated data (With D.Heck-Boldebeck and F.Liese) *Statist. & Decisions* 20, 111-135 (2002)
47. Some simple unconditional and conditional tests for testing tumour onset times. (With M.Huskova) *Statistics & Decisions*, 20, 297-308 (2002)
48. Conditional tests for elliptical symmetry (with L. Zhu). *J.Multiv. Anal.*84, 284-298 (2003)
49. Optimal tests for carcinogenicity in a model with fatal and incidental tumours. (With G.Heimann and L.Zhu) *J. Statist. Plann. Inference* 119 (2004), 153-169
50. On the exact conditional distribution for Peto's combined test for carcinogenicity assays. (With G.Heimann) *Communications in Statist. (Theory and Methods)*33, 2535-2572 (2004)
51. Changepoint analysis for censored data (With M. Huskova) *J.Statist. Plann. Inference* 126 (2004), 207-223

## Books

1. Grundkurs Stochastik (mit K.Behnen), 375 S., Teubner, Stuttgart 1984.  
3., völlig neugestaltete Auflage 1995.  
4. Auflage 2003,477 S., PD-Verlag, Heidenau
2. Einführung in die Zeitreihenanalyse (mit J.-P. Kreiss) ,161 S., Skripten zur Mathematischen Statistik Nr.10, Universität Münster 1985.
3. Rank Tests with Estimated Scores and Their Application. (With K.Behnen), 416 S.,Teubner, Stuttgart 1989.
4. Einige Kapitel der finiten und asymptotischen Entscheidungstheorie von Le Cam. ) Skripten zur Math. Statistik Nr.17, 167 S., Universität Münster 1989.
5. Einführung in die Zeitreihenanalyse (mit J.P. Kreiss) Springer, 2006.