PUBLICATIONS

[(a)] Refereed Publications.

1. Estimating the Correlation of Processes using Extreme Values (2004). Fields Institute Communications, **44,** 447-467
2. Investigation of Phase Noise of Ring Oscillators with Time Varying Current and Noise Sources (2004). (with B. L. Leung) *IEEE Transactions on Circuits and Systems I*
3. Highs and Lows: Some Properties of the Extremes of a Diffusion and Applications in Finance (2002) *Canadian Journal of Statist.* **30,**243-267 (won the *C.J.S. award*)
4. Risk, Entropy and the Transformation of Distributions. (with R.M. Reesor)(2003) *North American Actuarial Journal, 7. 2, 128-144.*
5. Estimating the Optimum of a Stochastic System using Simulation. (with R.S. Rollans). (2002) To appear *J. of Statist Comput. and Simul. 75(5),357-377.*
6. McLeish, D.L. (1999) Designing the Future: A simple algorithm for sequential design of a generalized linear model. *J. Statist. Plan Inf.* 78. 205-218
7. McLeish, D. L. and Kolkiewicz, A. (1997) *Fitting Diffusion Models in Finance.* Selected Proceedings of the Conference on Estimating Functions,. *Inst. Math. Statist. Lecture Notes.* Ed. I.V. Basawa, V.P. Godambe, R.L. Taylor, p. 309-332.
8. Tardif, R.J and McLeish, D.L. (1997) An Experience in Modelling Commercial Vehicle Surveys. *Transportation: Emerging Realities. Proceedings of CTRF, May 1997* 445-460.
9. Conditioning for Variance Reduction in Estimating the Sensitivity of Simulations. (1992) (with S. Rollans) *Annals of Operations Research* **39** (157-172)
10. A Projected Likelihood Function for Semi-Parametric Models. (1992) (with C.G. Small) *Biometrika* **79.** 93-102
11. Geometrical Aspects of Efficiency Criteria for Spaces of Estimating Functions. (1991) (with C.G. Small) *Estimating Functions* V. P. Godambe Ed., Oxford U. Press. 267-276.

12. Projection as a method for increasing sensitivity and eliminating nuisance parameters. (1989) (with C.G. Small) *Biometrika 76* . 693-703.

13. Sequential Designs in Bioassay (1990). (with D. Tosh) *Biometrics 46* 14, 103-116.

14. Generalizations of ancillarity, completeness and sufficiency in an inference function space (1988) (with C. G. Small) *Annals of Statistics* 16 (2) 534-551.

15. Sensitivity Analysis and the "What if" problem in simulation analysis (1989) (with H. Arsham, A. Feuerverger, J. Kreimer, R. Rubinstein). *Mathl. Comput. Modelling*, Vol 12, No. 2, pp. 193-219.

16. A Cross Spectral Method for Sensitivity analysis of Computer Simulation Models. (1986) (with A. Feuerverger, R. Rubinstein). *Comptes Rendus Math.* VIII. 5. 335-340.

17. Fitting Least squares regression models to censored data by least squares and maximum likelihood methods.(1986) (with S. Chatterjee) *Communications in Statistics* A15, 11, p.3227-3243.

18. Likelihood Methods for the discrimination problem.(1986) (with C. Small) *Biometrika*, **73** 2, pages 397-404 (MR 88c: 62013).

19. Estimation for Aggregate models: The aggregate Markov Chain (1984) *Canadian J. Statist.***12** 4, 265-282.

20. The Information in Aggregate Data from Markov Chains. (1984) (with J. Lawless). *Biometrika* **21** 419-430.

21. A Note on Non-Parametric Censored Regression. (1983). *J. Statist. Comp. and Sim.* **18**. 1-6.

22. Estimation of the Extreme Quantiles in Logit Bioassay. (1983) (with D. Tosh).
Biometrika **70**, 3, 625-632.

23. The Expected Ratio of the Sum of Squares to the Square of the Sum. (1982) (with G.L. O'Brien). *Annals of Probability*, **10**, 1019-1028.

24. A Robust Alternative to the Normal Distribution. (1982). *Canadian Journal of Statistics*, **10**, p. 89-102.

25. An Application of Rank Invariant Multiple Regression and Variable Selection. (1981). Statistics and Related Topics, pp. 265-277. North Holland Pub.

26. Central Limit Theorems for Absolute Deviations from the Sample Mean and Applications. (1979). *Canad. Math. Bull.* **22(4)**, 391-396.

27. An Extended Martingale Invariance Principle. (1978). *Ann. Prob.* **6**, 144-150.

28. On Conditional Medians and the Law of the Iterated Logarithm for Strongly Multiplicative Systems. (with M. Csorgo) (1977). *Acta Acad. Scient. Hung.* **29(3-4)**. 309-311.

29. Variations of the Robbins-Monro Procedure for Estimating ED(p) in the Logit Model. (1978). *Journal of Stat. Comp.* **8**, 13-24.

30. On the Invariance Principle for Non-Stationary Mixingales. *Ann. Probability* (1977). 5(4) 616-621.

31. Weak Convergence of some Functionals of the Robbins-Monro Process. (1976). *J. Applied Prob.* **13**, 148-154.

32. A Central Limit Theorem with conditioning on the Distant Past. (1975). *Canad. Math. Bull.* **18(2)**, 245-247.

33. A Maximal Inequality and Dependent Strong Laws. (1975). *Ann. Prob.* **3(5)** 829-839.

34. Invariance Principles for Dependent Variables. (1975). *Zeitschrift fur Wahrschein.* **32**, 165-178.

35. An Invariance Principle for Strongly Multiplicative Sequences. (1975). *Acta Math. Sci. Hung.* **26** (1975), 81-85.

36. Dependent Central Limit Theorems. (1974). *Ann. Probability* **2**, 620-628.

[**(b)**] **Books**

1. *The Theory and Applications of Statistical Inference functions.* (1988) (with C.G. Small) Lecture Notes in Statistics 44, Springer-Verlag, New York (124 pages). (MR 896:62004, ZBL (654) 62001)

2. *Hilbert Space Methods in Probability and Statistical Inference.* J Wiley and Sons, 1994. 252 pages. ISBN 0-471-59281-1(with C.G. Small)

3. *Monte Carlo Methods and Finance* (2005) (Wiley, 387 pp.)