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The following notation will be used throughout. *R* denotes the real line, *m* denotes the number of tests (probes), and := indicates equal by definition. $I(\cdot)$ denotes the indicator function; it takes value 1 if the statement enclosed in the parentheses is true, 0 otherwise. Convergence and convergence in probability are denoted by \rightarrow and \rightarrow_p respectively. A random variable is usually denoted by an upper-case letter such as *P*, *R*, *V*, etc. A cumulative distribution function (cdf) is denoted by *F*, *G* or *H*; an empirical distribution function (EDF) is indicated by a tilde, e.g., \tilde{F} . A population parameter is denoted by a lower-case Greek letter and a hat indicates an estimator of the parameter, e.g., $\hat{\theta}$. Asymptotic equivalence is denoted by $\cong : a_n \cong b_n$ as $n \to \infty$ means $\lim_{n\to\infty} a_n / b_n = 1$.

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