

A Complete Bibliography of Publications in *ESAIM:* *Probability and Statistics*

Nelson H. F. Beebe
University of Utah
Department of Mathematics, 110 LCB
155 S 1400 E RM 233
Salt Lake City, UT 84112-0090
USA

Tel: +1 801 581 5254
FAX: +1 801 581 4148

E-mail: beebe@math.utah.edu, beebe@acm.org,
beebe@computer.org (Internet)
WWW URL: <http://www.math.utah.edu/~beebe/>

29 May 2020
Version 1.11

Title word cross-reference

-values [36].

1 [66].

1 [474]. 2 [31]. $[0, n]$ [353]. α [264, 291]. β [291]. ℓ_1 [393, 313]. γ [451]. ∞ [130]. κ [280]. L^p [142, 495]. L^r [196]. L^s [196]. L_p [242, 94, 22, 436]. M [473, 317, 243, 127]. \mathbf{R}^d [301, 129]. \mathbf{R}^n [144]. \mathbf{Z} [275]. \mathbf{Z}^+ [275]. n [129]. P [36]. $p \in (1, 2)$ [436]. R^+ [445]. σ [236]. t [151]. U [31, 102, 244]. Z^2 [207].

-dependent [127]. -deviation [94].
-estimates [243]. -estimation [473, 317].
-finite [236]. -means [280]. -optimal [196].
-oracle [393, 313]. -rate-optimality [196].
-reflected [451]. -Solutions [436]. -space [129]. -statistics [151, 31, 102, 244].
-theory [242]. -time [264]. -valued [301].

abrupt [54]. absorbing [435]. absorption [214]. actuarial [148]. Adaptive [75, 339, 55, 119, 462, 215, 98, 267, 315, 304, 422, 380, 40, 156]. adaptivity [322].
Adding [331]. additive [383, 164, 241, 101, 324, 485, 351, 212].
Admissibility [66]. Advances [115].
affects [280]. age [179]. age-structured [179]. agents [311]. air [109]. algorithm [227, 280, 299]. algorithmes [46].
Algorithms [374, 380, 288, 177, 495, 285, 46]. alignment [153]. Almost [225, 288, 495, 340, 23].
along [378]. alternate [469]. alternative

[331, 348]. **alternatives** [300]. **American** [61]. **ANA** [502]. **Analysis** [380, 428, 174, 412, 305, 309, 229]. **Analytic** [133, 20]. **ancestral** [486]. **anisotropic** [165]. **Annealed** [120]. **anticipatifs** [39]. **Anticipatory** [39]. **Antiduality** [490]. **Application** [426, 103, 427, 345, 299, 74, 12, 302, 489, 91, 481, 472, 440, 467, 348]. **Applications** [90, 27, 253, 170, 32, 473, 197, 292, 308, 119, 101, 381, 279, 358, 286, 229, 148, 243, 8]. **approach** [159, 104, 326, 403, 439, 203, 344]. **approaches** [133]. **Approximation** [61, 26, 143, 329, 390, 288, 349, 407, 79, 365, 248, 8, 346, 52, 93, 13, 1, 341, 62, 467]. **approximations** [77, 27, 279, 18]. **ARCH** [90]. **Archimedean** [437]. **arithmetic** [320]. **arithmetically** [281]. **arithmétique** [320]. **ARMA** [57]. **armed** [112]. **arrays** [206, 286]. **associated** [370]. **assumptions** [500]. **asymmetric** [140]. **Asymptotic** [413, 79, 270, 82, 96, 381, 50, 59, 185, 374, 146, 337, 285, 240, 388, 105, 265, 167, 2, 84, 218, 29, 305, 142, 272, 282, 416, 267, 239]. **Asymptotically** [213]. **Asymptotics** [456, 94, 306, 262, 308, 144, 10]. **atypical** [109]. **augmentation** [234]. **auto** [41]. **auto-** [41]. **Autocovariance** [57]. **Automata** [64]. **automatic** [194]. **autoregression** [192]. **autoregressive** [327, 305, 447, 334, 479, 265, 335, 338]. **auxiliary** [117]. **average** [474]. **averaged** [495]. **averages** [302, 23, 493]. **Averaging** [63, 455].

backward [123, 135, 436]. **ball** [155]. **balls** [399, 139, 267]. **Banach** [99, 498]. **bandit** [112]. **Bands** [333, 405, 422]. **barrier** [372]. **barriers** [135]. **barycenters** [455]. **Based** [224, 322, 459, 361, 364, 152, 314, 82, 156, 347, 397, 502]. **bases** [296, 448]. **basis** [208]. **Batches** [66]. **Bayes** [178]. **Bayesian** [472, 227, 392, 336, 408, 499, 277, 441]. **be** [118, 341]. **Beckner** [482]. **Behavior** [149, 446, 305, 413, 59, 105, 167]. **behaviour** [111, 79, 181, 424, 179]. **Bernoulli** [96, 275, 66]. **Berry** [48, 502]. **Besov** [34, 80]. **Bessel** [389]. **best** [160]. **beta** [339]. **between** [23, 472, 363]. **bias** [343]. **biased** [238]. **Bickel** [479]. **Bifractional** [398]. **bifurcating** [395, 338]. **‘Big** [5]. **binary** [429, 222, 433]. **Binomial** [130, 356, 353]. **Binomial-Poisson** [130]. **bins** [118]. **biological** [47]. **birthtimes** [484]. **block** [407, 488]. **blockwise** [127]. **bodies** [34]. **Boltzmann** [87, 18]. **Bootstrapping** [447, 125]. **border** [398]. **Bound** [24, 502, 467]. **boundaries** [95, 176]. **boundary** [385]. **bounded** [503, 99, 166]. **Bounds** [29, 16, 164, 310, 289, 203, 363, 317, 108, 148]. **Branching** [222, 126, 211, 494, 492, 413, 429, 484, 486, 258]. **Brascamp** [218]. **bridge** [389]. **bridges** [367]. **Brownian** [295, 49, 276, 309, 143, 81, 392, 162, 139, 439, 294, 336, 290, 76, 106, 321, 483, 398, 278, 144, 264, 370, 389, 193, 212, 444, 236]. **brownien** [321]. **Brunk** [127]. **BSDE** [372, 424]. **BSDEs** [158, 349, 331, 410, 121]. **Bulk** [66]. **Burgers** [14].

calibration [252]. **call** [349]. **canonical** [387]. **Capacity** [203]. **caravan** [499]. **Carlo** [469, 161, 431, 354]. **CART** [357]. **Carthaginian** [307]. **case** [380, 139, 252]. **cases** [398]. **CDMA** [203]. **Cellular** [64]. **centered** [114]. **Central** [365, 223, 433, 89, 170, 465, 288, 43, 272, 346, 22, 286, 467]. **certain** [97, 90]. **chaînes** [17]. **chain** [6, 342, 365, 354]. **Chains** [432, 383, 378, 187, 74, 485, 347, 17, 395, 229, 422, 28]. **change** [461]. **change-point** [461]. **changes** [54]. **chaos** [186]. **chaoses** [496]. **characterisation** [443]. **Characterization** [455]. **characterizing** [65]. **Cheeger** [17]. **chemical** [96]. **Chernoff** [48]. **chi** [418]. **chi-type** [418]. **Chung** [127]. **circle** [49, 312]. **circular** [21, 488]. **Class**

[200, 90, 111, 249, 64, 428, 241]. **classes** [40]. **Classification** [115, 131, 449]. **closeness** [363]. **cloud** [417]. **CLT** [390]. **cluster** [446, 96]. **clustering** [219, 298, 315]. **clusters** [152, 44]. **coagulation** [306]. **coagulation-fragmentation** [306]. **codes** [471]. **coding** [80]. **coefficient** [163, 394, 37, 408, 14]. **coefficients** [123, 107, 159, 154, 397, 157, 338]. **Collective** [374]. **Collective-Rearrangement** [374]. **collector** [419, 490]. **collisions** [87]. **coloured** [133]. **comme** [36]. **Compact** [360, 292]. **Comparison** [116, 194, 369, 160]. **Competing** [444, 405]. **competition** [371]. **complete** [329, 469]. **Complex** [477]. **component** [324]. **components** [33, 306, 122]. **Compound** [1]. **compression** [80]. **compromise** [472]. **concavity** [124]. **Concentration** [166, 383, 217]. **condition** [312, 436, 424]. **Conditional** [113, 475, 314, 472, 430]. **Conditioned** [420, 258, 341]. **Conditions** [147, 302]. **Confidence** [333, 182, 405, 267, 422]. **congestion** [221]. **conic** [12]. **conjectures** [120]. **connected** [77]. **connections** [264]. **Consistency** [376, 463, 476, 350, 406]. **Consistent** [137, 336, 459, 297, 483]. **constant** [160, 328]. **Constraints** [83, 331, 410]. **construction** [298]. **constructions** [194, 13]. **contaminants** [384]. **content** [297]. **context** [484, 277]. **continu** [183]. **Continuous** [403, 258, 183, 55, 294, 493]. **Continuous-time** [258, 183, 493]. **continuously** [246]. **contraction** [408, 196]. **control** [138]. **controlled** [365]. **converge** [381]. **Convergence** [379, 74, 100, 322, 465, 163, 384, 288, 458, 491, 222, 11, 495, 87, 273, 92, 180, 22]. **convergences** [399]. **Convex** [145, 495, 294, 410, 360]. **Convolution** [310]. **convolutions** [155, 268]. **coordinate** [236]. **coprocess** [434]. **copula** [347]. **copula-based** [347]. **copulas** [437, 397]. **correlated** [238]. **correlations** [105]. **Corrigendum** [158]. **counting** [421]. **counts** [407, 306, 1]. **Coupling** [211, 93]. **coupon** [419, 490]. **covariance** [379, 332, 60, 488]. **covariate** [375, 190]. **covariates** [373]. **Cramér** [244, 438]. **Cramér-type** [438]. **credit** [136]. **criterion** [239]. **critical** [413]. **Crump** [433]. **cup** [419]. **Curie** [316]. **curve** [156]. **curved** [385]. **Cutoff** [28]. **Cyclic** [129]. **cylinder** [325]. **cylinders** [284].

D [474]. **damping** [463]. **Data** [252, 322, 41, 361, 364, 109, 156, 59, 463, 18, 406, 417]. **Data-driven** [252, 417]. **de-noising** [499]. **decay** [440]. **decaying** [105]. **decomposition** [294]. **deconvolution** [178, 58]. **decreasing** [149]. **deficiency** [268]. **defined** [172]. **degeneracy** [354]. **degenerate** [426, 149]. **degree** [440]. **degree-sequence** [440]. **delayed** [372]. **Densities** [432, 40, 310, 454, 268, 199, 192]. **Density** [182, 326, 278, 15, 42, 339, 73, 456, 314, 55, 215, 185, 98, 267, 25, 315, 348, 150, 108, 157, 430, 283]. **dependence** [452, 404, 110, 215, 484, 347, 397]. **Dependent** [170, 123, 41, 100, 142, 300, 56, 191, 223, 286, 157, 328, 127, 449]. **depends** [298]. **depth** [457, 406]. **derivative** [353, 39]. **derivatives** [361, 136, 283]. **dérivé** [39]. **descent** [473]. **describing** [179]. **design** [67, 471, 85]. **designed** [502]. **designs** [361]. **Detecting** [54, 109]. **detection** [119]. **Deterministic** [346, 355, 497, 469, 411]. **Deviation** [164, 498, 395, 97, 31, 494, 435, 478, 94, 4, 289, 500]. **Deviations** [78, 21, 281, 32, 151, 88, 241, 209, 101, 414, 247, 244, 203, 22, 103, 335, 229, 316, 284, 438, 325]. **d'experts** [36]. **Dickman** [381]. **difference** [418]. **differences** [498]. **differentiable** [454]. **Differential** [352, 123, 456, 394, 172, 431, 428, 248, 408, 259, 132, 180, 135, 105, 436, 63]. **diffusion**

[385, 163, 195, 394, 94, 462, 8, 37, 52, 86, 246, 388, 39, 250]. **diffusion-approximation** [8]. **Diffusions** [50, 51, 72, 14, 432, 402, 232, 426, 181, 68, 422]. **Digital** [186]. **dilatation** [196]. **dimension** [61, 131, 346, 340, 488, 401, 396]. **Dimensional** [42, 242, 211, 402, 399, 368, 154, 352, 102, 416, 246, 487, 68, 284, 467]. **Dimensions** [24, 73]. **Directed** [220, 247]. **directions** [129]. **Dirichlet** [214, 344]. **discontinuity** [470]. **discontinuous** [352, 372, 400]. **discovering** [47]. **discovery** [348]. **Discrete** [311, 37, 148, 237, 342, 55, 91, 477, 250]. **discretely** [493]. **discrétisation** [39]. **discretization** [39]. **Dislocation** [255]. **dispersion** [408]. **distance** [96]. **distances** [290]. **Distortion** [169]. **distributed** [351]. **distribution** [237, 107, 29, 70, 142, 114, 443, 381, 91, 330, 65, 341, 243, 62]. **distributions** [83, 390, 100, 472, 363]. **divergence** [132, 180]. **divergent** [488]. **divisible** [128, 100, 302, 254]. **division** [442]. **Dixie** [419]. **DNA** [1]. **does** [210]. **domain** [52]. **Dominating** [226]. **Donsker** [154]. **double** [419]. **Doubly** [349, 436]. **drift** [468, 392, 352, 462, 426, 14, 246, 422]. **Driven** [181, 456, 468, 248, 132, 180, 105, 252, 417]. **dual** [274]. **d'une** [39]. **Durbin** [305, 335]. **Dynamical** [42, 257, 74, 271, 63, 316]. **dynamics** [120, 365, 11, 7]. **Dynamiques** [120]. **Dyson** [49].

Edgeworth [229]. **Editorial** [259]. **effect** [227]. **effects** [394]. **efficacy** [277]. **efficienciers** [291]. **efficiency** [489, 337]. **Efficient** [25, 471]. **EGARCH** [60]. **eigenvalues** [478, 214]. **eigenvector** [492]. **electrostatic** [49]. **elements** [136]. **ellipsoids** [34]. **elliptic** [68]. **Empirical** [224, 405, 59, 379, 142, 219, 114, 173]. **Enhanced** [197]. **enlarged** [359]. **enlargement** [307]. **ensembles** [387].

Entrelacements [231]. **Entropic** [226, 147, 130]. **entropy** [475, 299]. **Envelope** [61]. **environment** [391, 220, 88, 293]. **epidemic** [211]. **Equal** [107]. **equality** [425]. **equation** [242, 73, 456, 474, 408, 358, 366, 18, 10]. **equations** [123, 394, 172, 431, 428, 248, 101, 259, 14, 132, 180, 135, 105, 436, 63, 352]. **equilibrium** [491]. **equipartition** [270]. **equivalence** [388]. **Erased** [24]. **Erds** [23, 103]. **ergodic** [250]. **Ergodicity** [90, 426, 409, 435, 485, 486]. **Erlang** [491]. **error** [238, 334, 190]. **errors** [50, 51, 502]. **Esseen** [502, 48]. **estimate** [84, 376, 431]. **Estimates** [224, 450, 188, 494, 95, 176, 243]. **Estimating** [237, 442, 430, 422, 20, 122, 417]. **Estimation** [165, 501, 334, 394, 110, 190, 199, 42, 250, 269, 227, 182, 391, 322, 128, 361, 364, 339, 295, 104, 475, 40, 375, 434, 187, 299, 323, 473, 314, 55, 343, 292, 480, 326, 178, 462, 156, 215, 324, 37, 336, 408, 411, 481, 98, 267, 332, 246, 25, 315, 348, 317, 108, 39, 283, 117, 401, 396]. **estimator** [238, 355, 459, 152, 356, 297, 94, 350, 463, 71, 502]. **Estimators** [333, 470, 51, 185, 337, 483, 216, 430, 192]. **Euclidean** [260]. **Euler** [163, 52, 149, 467]. **event** [405, 400]. **events** [405]. **Exact** [40, 352, 363]. **example** [385]. **exceedance** [251]. **excesses** [62]. **exchange** [111]. **existence** [312, 398]. **exit** [6]. **Expansions** [243, 253, 29, 262, 150, 229]. **Expectation** [224, 452]. **Expectations** [38, 431]. **expected** [141]. **experimental** [11, 471]. **experiments** [114]. **expert** [36]. **explicit** [389]. **exploration** [429]. **Exponent** [24]. **Exponential** [383, 43, 173, 484, 268, 310, 19]. **exponents** [77, 287]. **exposure** [384]. **external** [316]. **extinction** [258]. **Extremal** [351]. **Extreme** [95, 453, 478, 176]. **Extremes** [418, 451].

factor [271, 160]. **false** [348]. **Feller** [90]. **Feynman** [77, 120]. **field** [217, 403, 316]. **fields** [218, 165, 54, 260, 43, 81, 498, 340, 259, 261, 290, 25]. **Filtering** [195]. **filters** [272]. **filtration** [233, 359]. **filtrations** [307, 234]. **finies** [17]. **finite** [100, 393, 279, 313, 17, 199, 229, 236, 19]. **first** [305, 96, 335, 284, 328]. **first-order** [305, 335]. **first-passage** [96]. **Fisher** [195]. **Fit** [200, 300, 45, 56, 479]. **Fixed** [291, 470, 300]. **Fixed-** [291]. **flow** [284]. **flows** [325]. **fluctuation** [153]. **Fold** [448]. **food** [384]. **forest** [371]. **forests** [457]. **form** [132, 180]. **forms** [218, 83, 32, 493, 344]. **formula** [254, 359]. **formulas** [389]. **formulations** [460]. **Forward** [123]. **Forward-backward** [123]. **fractals** [249]. **Fractional** [276, 242, 309, 143, 162, 464, 261, 76, 106, 168, 366, 264]. **fragmentation** [306, 255]. **Fragmentations** [69]. **framework** [257, 277]. **Fréchet** [312]. **free** [477]. **freeze** [396]. **French** [320, 231, 35, 183, 120, 321, 17, 36, 46, 39, 319]. **frequency** [282]. **Frobenius** [492]. **frontier** [350]. **full** [18, 229]. **fully** [417]. **function** [361, 339, 501, 142, 474, 190, 117]. **Functional** [91, 175, 361, 399, 43, 225, 485, 98, 406, 103, 344, 449]. **functionals** [383, 164, 342, 209, 481, 466, 25, 89, 212]. **functions** [205, 249, 405, 294]. **Further** [438].

G [66]. **gain** [470]. **Galton** [420, 492, 395]. **game** [186]. **games** [469]. **gamma** [390]. **gap** [402, 7]. **gas** [87]. **Gaussian** [453, 29, 70, 32, 165, 323, 260, 249, 197, 451, 393, 59, 340, 122, 259, 282, 168, 25, 213, 315, 252, 239, 313, 160, 245, 382, 189]. **Gaussianity** [503]. **Gelfand** [231]. **genealogical** [371]. **genealogies** [378]. **General** [341, 201, 484, 289, 366, 415, 371, 255]. **generalizations** [177]. **generalized** [274, 443, 14, 490, 358, 10]. **generalizing** [419]. **generated** [249, 132, 180, 351]. **Generator** [72]. **generators** [437, 372]. **genomic** [229]. **geometric** [257, 91]. **Gibbs** [81, 175]. **given** [232, 491]. **global** [322]. **Goldenshluger** [296]. **Goodness** [300, 45, 56, 200, 479]. **Goodness-of-Fit** [200, 300, 56, 479]. **gradient** [123, 473, 495]. **gradients** [91]. **Gram** [412]. **graph** [152, 298, 440]. **graph-based** [152]. **graphon** [407]. **graphs** [44, 440]. **grazing** [87]. **group** [453, 231, 92, 416]. **groupes** [231]. **Growth** [24, 484].

half [52]. **half-space** [52]. **Hamiltonian** [463]. **hard** [304]. **hard-thresholding** [304]. **Harris** [289]. **Hastings** [299]. **Hausdorff** [340]. **having** [289]. **Hawkes** [491]. **hazard** [190]. **heat** [16, 242, 262]. **heavy** [342, 308]. **heavy-tailed** [308]. **Hedging** [147, 136]. **Height** [371]. **Hermite** [323]. **heteroscedastic** [238, 448]. **heuristics** [448]. **Hidden** [391, 187, 480]. **hierarchical** [465, 270]. **high** [368, 350, 282, 416, 487, 396]. **high-dimensional** [368, 487]. **high-frequency** [282]. **higher** [192]. **higher-order** [192]. **Hilbert** [213]. **Hilbertian** [198]. **Histogram** [189, 237, 118, 194, 430]. **hitting** [89, 167]. **Hodgkin** [426]. **Hoeffding** [235]. **Hölder** [287, 218]. **Hölderian** [198]. **homodyne** [204]. **homogeneous** [376, 378, 232, 433, 466, 415]. **Homogenization** [159, 188]. **homogenizations** [22]. **honor** [230]. **horizon** [106]. **hull** [228]. **Hurst** [295]. **Huxley** [426]. **hyperbolic** [260, 443, 126, 157]. **hypotheses** [75]. **hypothesis** [34, 348].

I.I.D. [78, 116]. **idealized** [380]. **identifiability** [330]. **identification** [245]. **II** [51, 180]. **III** [13]. **image** [11]. **immigration** [413]. **Impact** [457]. **implied** [450]. **importance** [497, 161]. **imposed** [83].

Improved [500]. **incompatible** [472]. **incorrectly** [114]. **increasing** [411]. **increment** [295]. **Incremental** [287]. **increments** [451, 206]. **indecomposable** [413]. **independent** [379, 293, 330, 103]. **index** [364, 295, 501, 337]. **indexed** [249, 102, 261, 290, 13]. **indices** [476, 396]. **inégalité** [17]. **inequalities** [383, 450, 16, 217, 402, 130, 184, 478, 43, 387, 173, 498, 91, 416, 4, 48, 166, 395, 500, 344, 482, 175]. **inequality** [218, 31, 435, 393, 353, 313, 17]. **Inference** [107, 441, 461, 172, 397]. **Infinite** [399, 139, 444, 242, 211, 131, 96, 346, 106, 68]. **infinite-dimensional** [242]. **infinitely** [128, 100, 302, 254]. **information** [469, 423, 140, 117]. **inhomogeneous** [322, 458, 184, 480, 156, 336, 388]. **initial** [18]. **initialization** [280]. **input** [369]. **instrumental** [377]. **integral** [236]. **Integrals** [253, 218, 20]. **Integrated** [406, 462, 37, 370]. **Integration** [257]. **Interacting** [81, 311]. **interaction** [217, 139]. **interlacings** [231]. **Intermediate** [489]. **interpretation** [87, 14]. **intertwinings** [477]. **intervals** [182, 109]. **invariance** [198]. **invariant** [439, 68, 422]. **inverse** [282, 481, 216, 228, 304]. **irregular** [14]. **isomorphism** [440]. **isotonic** [45, 362]. **iterated** [99, 278, 71, 144]. **iterates** [74]. **Iterative** [362]. **IX** [212].

Jagers [433]. **joint** [187]. **jump** [462, 411, 388, 89]. **jumps** [331, 424].

K.P.P. [10]. **Kac** [77, 120]. **Kantorovich** [274]. **Kawasaki** [7]. **Kellerer** [266]. **Kernel** [82, 355, 16, 262, 95, 350, 442, 71]. **Kernel-based** [82]. **kernels** [339, 491]. **killed** [341]. **kind** [234]. **kinetic** [366]. **KMT** [13]. **Komlos** [19]. **KPZ** [254]. **Kriging** [472].

Lacunar [240]. **Lacunary** [276]. **LAMN** [468]. **Langevin** [346]. **Laplace** [27, 485, 10]. **Laplacians** [465]. **Large** [21, 281, 494, 101, 247, 22, 103, 229, 179, 446, 97, 378, 32, 26, 31, 241, 23, 486, 284, 127, 325, 371]. **laser** [119]. **Lasso** [313, 393, 416]. **last** [220]. **late** [258]. **law** [21, 378, 23, 466, 486, 71, 103, 440, 127]. **laws** [128, 320, 99, 330, 370]. **lead** [210]. **least** [397]. **least-squares** [397]. **Lemma** [263, 38]. **lengths** [414]. **Lepski** [296]. **letters** [202]. **level** [292, 209, 251]. **level-exceedance** [251]. **Lévy** [320, 456, 468, 145, 248, 181, 146, 282, 321, 278, 15, 167, 409, 255, 319, 467]. **Lévy-Driven** [181, 248]. **Lévy-Type** [409]. **Lieb** [218]. **Lifetime** [144]. **lifetimes** [484]. **likelihood** [376, 201, 405, 480, 33, 463]. **Limit** [342, 44, 102, 72, 493, 424, 251, 418, 218, 170, 465, 288, 35, 183, 43, 272, 114, 365, 346, 225, 221, 223, 433, 273, 426, 23, 176, 22, 286, 415, 89, 212, 179, 467]. **limites** [35, 183]. **limiting** [370]. **Lindeberg** [170, 3]. **lineages** [486]. **Linear** [191, 86, 72, 83, 501, 491, 76, 106, 168, 171, 216, 228, 198, 304, 401]. **linear-quadratic** [76, 106, 168]. **Lipschitz** [205, 163, 436]. **LISDLG** [92]. **Local** [361, 295, 233, 354, 282, 240, 212, 333, 249, 340, 264, 348, 344, 50]. **localized** [448]. **locally** [159, 12, 495]. **log** [450, 124, 254, 175]. **log-concavity** [124]. **log-infinitely** [254]. **log-Sobolev** [450, 175]. **logarithm** [99, 71]. **Logarithmic** [184, 16, 387]. **logistic** [416]. **lois** [320]. **Long** [60, 111, 323, 300, 56, 191, 59]. **long-memory** [59]. **long-range** [300, 191]. **long-time** [111]. **Loop** [24]. **Loop-Erased** [24]. **loss** [182]. **Lower** [24, 284]. **Lundberg** [148]. **Lundberg-type** [148]. **Lyapunov** [77].

M [130, 130, 66]. **M/G/1** [66]. **M/M/1** [130]. **Macroscopic** [153]. **Major** [19]. **management** [427]. **Manifold** [261].

Manifolds [454, 329]. **manpower** [427]. **many** [118]. **maps** [455]. **Marc** [230]. **marginal** [232]. **Markov** [346, 383, 376, 391, 90, 355, 378, 427, 6, 164, 342, 187, 458, 435, 497, 9, 184, 74, 480, 141, 365, 33, 485, 354, 202, 432, 411, 48, 347, 486, 17, 89, 395, 229, 422, 341, 28]. **Markovian** [26, 311, 429]. **martingale** [138]. **martingales** [35, 183, 233, 498, 166]. **mass** [371]. **Match'** [5]. **Matchings** [205]. **matrices** [379, 49]. **matrix** [412, 368]. **maximal** [284, 325]. **maximizer** [274]. **Maximum** [480, 376, 29, 70, 206]. **Maxwell** [87]. **MCMC** [93]. **mean** [361, 217, 312, 405, 403, 358]. **mean-reverting** [358]. **mean-variance** [403]. **meander** [389]. **Means** [329, 280, 381]. **measurable** [154]. **measure** [222, 422, 255, 236, 251, 175]. **measure-valued** [251]. **measurement** [334, 50, 51, 190]. **measures** [64, 308, 113, 169, 273, 4, 22, 85, 68, 254, 500, 482]. **mechanism** [411]. **media** [188, 8]. **Meeting** [293]. **memory** [187, 323, 491, 59, 60]. **Metastable** [181]. **method** [182, 295, 138, 27, 460, 332, 228, 63, 3, 417, 341]. **methods** [111, 354, 298, 369]. **metric** [290]. **Metropolis** [299]. **Minimal** [410]. **Minimax** [20, 434, 178, 34, 322, 303]. **Minimaxity** [82]. **Minimizer** [224]. **minimizing** [114]. **Minimum** [161]. **Minkowski** [297]. **mismatch** [169]. **misspecified** [250]. **mixed** [172, 162, 302]. **Mixing** [302, 55, 3]. **mixture** [227, 201, 412, 12, 393, 33, 252, 239, 313, 199, 108, 2]. **mixtures** [330, 315, 150]. **Möbius** [490]. **Mode** [84, 433, 71]. **Model** [41, 67, 324, 122, 204, 240, 373, 391, 399, 49, 407, 476, 334, 110, 423, 302, 221, 426, 377, 416, 98, 171, 190, 252, 239, 448, 316, 430, 328, 60, 502, 179]. **modeling** [471]. **Models** [90, 376, 201, 427, 412, 447, 356, 407, 12, 393, 480, 172, 306, 313, 265, 199, 2]. **Moderate** [151, 78, 414, 335, 316, 88, 209, 244, 203, 438]. **Modified** [387, 66, 450]. **modulated** [241]. **modules** [235]. **Moebius** [482]. **Moment** [450, 308]. **moments** [446, 288, 79, 350, 287, 269, 19]. **Monge** [274]. **monotone** [425, 310]. **monotonicity** [111, 490]. **Mons** [259]. **Monte** [161, 469, 431, 354]. **Monte-Carlo** [469]. **Motion** [276, 295, 309, 392, 162, 464, 439, 336, 411, 321, 483, 398, 278, 144, 264, 370, 193]. **motions** [129, 477, 126]. **mouvement** [321]. **moves** [469]. **moving** [302, 23, 493]. **MRW** [379]. **Multi** [8, 243, 420, 413, 271, 467]. **multi-dimensional** [467]. **multi-factor** [271]. **Multi-scaled** [8]. **Multi-Tone** [243]. **multi-type** [420, 413]. **Multidimensional** [176, 415, 19, 331, 206, 193]. **Multifractal** [72, 240, 254]. **Multifractional** [290, 295, 501, 464, 287]. **multilevel** [380]. **multiple** [348, 271, 440]. **Multiplicative** [485]. **Multiscale** [346]. **multistable** [464, 287]. **multitype** [258]. **Multivariate** [253, 345, 309, 343, 393, 292, 302, 397, 71]. **natural** [353]. **Nearest** [131]. **Necessary** [312]. **Negative** [404, 356, 290]. **neighbor** [131]. **nested** [471]. **network** [110, 203]. **networked** [270]. **neural** [203]. **Newman** [419]. **noise** [242, 480, 133, 101, 474, 273, 181, 388, 58]. **noising** [499]. **noisy** [368]. **Non** [90, 429, 416, 376, 153, 378, 163, 26, 292, 491, 139, 336, 408, 122, 267, 216, 239, 382, 189, 502, 344]. **Non-asymptotic** [416, 267]. **Non-binary** [429]. **non-compact** [292]. **non-Gaussian** [382]. **non-homogeneous** [376]. **non-linear** [491]. **non-Lipschitz** [163]. **non-local** [344]. **non-Markovian** [26, 429]. **non-parametric** [336, 408]. **non-randomly** [502]. **non-reversible** [139]. **non-uniqueness** [153]. **nonasymptotic** [142]. **nonlinear** [428, 101, 14, 126]. **Nonparametric** [322, 375, 348, 283, 355, 462, 489, 34, 246, 199, 502, 449]. **nonregular**

[114]. **Normal** [253, 282, 363]. **Normality** [50, 240, 337, 282, 285, 2]. **normalized** [281, 492, 438]. **note** [437, 402, 88, 5, 256]. **Number** [187, 152, 33, 381, 202]. **numbers** [378, 23, 486, 103, 127]. **numerical** [46]. **numériques** [46].

objective [495, 472]. **observation** [168]. **observations** [250]. **observed** [463, 246]. **occupation** [222]. **occurrences** [202]. **œuvre** [319]. **One** [42, 61, 402, 154, 352, 102, 246, 500]. **One-Dimensional** [42, 402, 154, 352, 246]. **one-sided** [500]. **onto** [375]. **Operator** [367, 74, 481]. **operators** [77, 132, 180]. **Optimal** [16, 473, 472, 153, 503, 455, 497, 481, 213, 85, 196, 51]. **Optimality** [224, 196]. **Optimisation** [85]. **optimization** [403]. **option** [138]. **Optional** [359]. **Options** [61]. **oracle** [393, 416, 313]. **order** [123, 305, 116, 31, 187, 350, 335, 192, 269]. **ordering** [476]. **orderings** [404]. **orientations** [207]. **Ornstein** [143]. **orthant** [459]. **orthant-based** [459]. **Orthogonal** [377]. **overlap** [107]. **overshoot** [167].

painting [44]. **paires** [231]. **pairs** [231]. **parabolic** [159, 111]. **parameter** [107, 391, 201, 323, 37, 39]. **parameters** [470, 468, 476, 394, 110, 269]. **paramètre** [39]. **Parametric** [172, 336, 408]. **parametrix** [460]. **Pareto** [351]. **partial** [428, 225, 168, 13]. **Partially** [401, 481]. **Particle** [77, 272, 68, 179]. **Particles** [444, 49, 81]. **Partition** [314]. **Partition-based** [314]. **passage** [220, 96, 284, 328]. **patched** [437]. **path** [217, 6, 414]. **paths** [263, 278, 386, 245, 212]. **pathspaces** [81]. **patterns** [318]. **Paul** [320, 321, 319]. **PCA** [487]. **PDE** [123, 159, 264]. **peacocks** [345, 301]. **Peccati** [496]. **penalisation** [212]. **Penalisations** [193, 236]. **Penalization** [296]. **Penalized** [246, 216, 458, 356, 239]. **penalty** [252]. **Penultimate** [390, 62, 79]. **percolation** [220, 96, 247, 284, 328]. **periodic** [159, 119, 426, 105]. **periodically** [447]. **periodicities** [47]. **permutation** [279]. **Perron** [492]. **perturbation** [294, 76, 106]. **perturbations** [30, 366]. **Perturbed** [432, 63]. **pessimistic** [303]. **phase** [64]. **pick** [396]. **pick-freeze** [396]. **Piecewise** [346, 355, 497, 411]. **piecewise-deterministic** [355]. **plane** [360]. **Plug** [292, 192]. **Plug-in** [292, 192]. **poids** [35, 183]. **Poincaré** [402, 353, 175]. **point** [461, 375, 308, 114, 95, 318, 176, 417]. **Points** [226]. **Pointwise** [87, 40, 156]. **Poisson** [385, 446, 30, 375, 434, 130, 356, 407, 277, 421, 373, 1]. **pollution** [109]. **Pólya** [65]. **polymer** [220]. **Polynomial** [289, 150, 333, 361, 323]. **polynomials** [377]. **population** [394, 442, 279, 179, 371, 161]. **portfolio** [403]. **positive** [452]. **Positivity** [73, 345]. **Posterior** [408]. **potential** [311]. **Potentials** [141]. **pour** [35, 183, 17, 46]. **Power** [440, 200, 146, 150, 382]. **Power-law** [440]. **powers** [57]. **précis** [120]. **precise** [120, 27]. **prediction** [191]. **Preface** [134, 230, 53]. **presenting** [59]. **Preservation** [124]. **price** [137]. **Prices** [61]. **Pricing** [140, 138]. **principle** [97, 168, 415, 198]. **principles** [113]. **prior** [499]. **probabilistic** [159, 14, 64]. **probabilités** [320, 46]. **probabilities** [155, 327, 46, 440]. **probabilitistic** [87]. **Probability** [157, 320, 79, 169, 360, 472, 269]. **probability-weighted** [79]. **problem** [274, 461, 187, 419, 326, 178, 273, 76, 106, 168, 490, 112, 243]. **problems** [11, 489, 481, 216, 228, 317, 304]. **procedure** [93]. **Process** [209, 59, 72, 29, 70, 355, 211, 305, 375, 492, 497, 456, 468, 249, 429, 114, 141, 462, 37, 92, 246, 335, 389, 174, 236, 346]. **Processes** [57, 409, 418, 453, 379, 446, 327, 20, 164, 458, 435, 323, 9, 55, 197, 501, 413,

145, 451, 300, 308, 219, 491, 241, 154, 56, 302, 95, 433, 273, 484, 414, 146, 282, 411, 479, 287, 132, 180, 48, 289, 213, 486, 388, 105, 176, 351, 89, 258, 15, 421, 198, 13, 167, 382, 373, 283, 250, 341, 449, 251, 338].
product [225, 4, 68, 500]. **Products** [253].
progressively [359]. **Projections** [226].
proof [266]. **propagation** [8]. **Properties** [374, 84, 83, 270, 146, 406, 265, 60].
Property [240, 468, 310]. **protection** [349].
provenant [231]. **proximal** [177].
Proximity [38]. **proxy** [503]. **pseudo** [47].
pseudo-periodicities [47]. **put** [118].

quadrant [439]. **quadratic** [182, 218, 32, 76, 106, 168, 481, 98, 493].
Qualitative [441, 75]. **quantification** [477].
Quantile [333]. **Quantitative** [217, 384].
quantities [493]. **quantization** [169, 213].
quantizers [196]. **quantum** [204]. **Quasi** [435, 281]. **quasi-arithmetically** [281].
Quasi-ergodicity [435]. **quelques** [46].
quenched [88]. **Queue** [66, 130].

Rademacher [160, 496]. **radii** [421].
Radon [165]. **Random** [249, 78, 259, 171, 24, 338, 208, 153, 391, 503, 281, 67, 188, 116, 425, 445, 399, 494, 220, 49, 54, 260, 88, 232, 43, 394, 428, 457, 222, 293, 8, 498, 381, 113, 306, 102, 223, 414, 206, 129, 275, 23, 105, 351, 103, 286, 207, 421, 126, 254, 440, 127, 121, 158, 400]. **Randomized** [396]. **randomly** [285, 502]. **randomness** [210, 318]. **range** [300, 56, 191]. **Ranked** [69]. **Rare** [400, 6]. **Rate** [11, 481, 465, 356, 408, 273, 348, 196]. **rates** [322, 495, 411, 277]. **ratio** [201, 295, 33, 277].
RCLL [135]. **Rearrangement** [374].
rearrangements [145]. **recovery** [478].
rectangle [247]. **recuites** [120]. **recurrent** [405, 289]. **récurifs** [46]. **Recursive** [343, 355, 470, 46]. **reduction** [208, 401].
refinement [438]. **Reflected** [372, 135, 445, 349, 451, 439]. **reflections** [331]. **regime** [187, 57, 33, 86, 265].
regime-switching [265]. **regression** [322, 41, 67, 375, 434, 296, 343, 393, 45, 109, 125, 324, 350, 362, 313, 448, 189, 502].
regular [361, 118]. **regularity** [340, 500].
regularization [228]. **regulator** [76, 106, 168]. **related** [493, 335].
relativistic [385]. **relevant** [423].
Reliability [26, 9, 110]. **renewal** [308].
Renormalization [92]. **Rényi** [23, 103].
repair [26]. **repair-times** [26]. **Repeated** [253]. **Replicant** [80]. **representation** [186].
representations [492]. **repulsion** [49].
residuals [479]. **respect** [476]. **Restricted** [66, 238]. **result** [298]. **résultats** [120].
results [20, 142, 120, 101, 381, 180, 19].
reversible [139]. **reverting** [358]. **revisited** [49, 419, 112]. **Ripley** [318]. **Risk** [228, 317, 108, 459, 292, 332]. **risks** [405].
Robustness [441]. **Rosenblatt** [479, 174].
Rough [263, 386]. **rules** [140].

same [116]. **Sample** [224, 217, 151].
Sample-Based [224]. **sampled** [223, 493].
samples [279, 28]. **sampling** [161, 37, 282, 389]. **scale** [446, 104].
scale-space [104]. **scaled** [367, 8]. **scaling** [221]. **Schedule** [66]. **Schémas** [39, 39].
scheme [163, 428, 149]. **schemes** [473, 52, 213]. **School** [259]. **Schrödinger** [77, 101, 474]. **sde** [468]. **SDEs** [163, 467].
search [186, 469, 222]. **seasonal** [59].
second [123, 269]. **Seeking** [423]. **segment** [461, 414]. **Segmentation** [356, 11].
selecting [369]. **selection** [237, 41, 67, 368, 324, 122, 204, 98, 171, 252, 239, 448, 373, 430, 189, 357]. **Self** [273, 281, 438]. **self-normalized** [281, 438].
Self-stabilizing [273]. **semi** [427, 231, 166, 9, 202]. **semi-bounded** [166].
Semi-group [231]. **semi-groupes** [231].
semi-Markov [427, 9, 202]. **Semigroups** [184, 77]. **semilinear** [159].
Semimartingale [294]. **semimartingales**

[294]. **seminonparametric** [377]. **Semiparametric** [58, 190]. **Sensitivities** [386]. **Separation** [168]. **sequence** [153, 116, 202, 440]. **sequences** [100, 498, 47, 229, 3, 1, 127]. **sequential** [392, 471]. **Series** [240, 97, 191]. **Server** [66]. **set** [13]. **set-indexed** [13]. **sets** [292, 360]. **setting** [292]. **setup** [348]. **sewing** [263]. **Shannon** [475]. **Shao** [206]. **shape** [107, 96, 417]. **Sharp** [32, 368, 305]. **sheet** [143, 162]. **Shepp** [419]. **short** [136]. **shortest** [414]. **shortest-path** [414]. **shorth** [109, 125]. **should** [118]. **Shrinkage** [271, 233, 245]. **Sided** [444, 500]. **signal** [119, 245]. **signals** [461]. **simple** [84, 270, 344]. **simulate** [154]. **Simulation** [248, 491, 352, 52, 369, 400]. **Sinai** [88]. **singular** [424]. **singularity** [104]. **situation** [149]. **size** [442]. **size-structured** [442]. **skew** [483]. **skewed** [390]. **Slope** [448]. **slowly** [105]. **Small** [446, 155, 366, 456, 306, 273, 181, 18, 15]. **small-noise** [273]. **smooth** [29, 70]. **smoothed** [176]. **smoothers** [343]. **Smoothness** [299, 326]. **Snell** [61]. **Sobol** [476, 337, 396]. **Sobolev** [450, 16, 40, 184, 387, 175]. **Sojourn** [275]. **solution** [18]. **Solutions** [436, 352, 87, 121, 158]. **Some** [115, 136, 370, 389, 378, 170, 402, 342, 100, 219, 381, 489, 271, 46, 167]. **space** [385, 104, 455, 217, 99, 498, 52, 129, 289, 85]. **space-times** [385]. **spaces** [260, 290, 80, 213, 235]. **spacetime** [210, 474]. **Sparse** [478, 368, 396]. **spatial** [73, 110, 318]. **spatially** [322]. **SPDE** [157]. **SPDEs** [133, 111]. **Specht** [235]. **Spectral** [412, 7, 402, 25, 228]. **spectrum** [379]. **speeds** [384]. **sphere** [421]. **spheres** [260, 482]. **spider** [256]. **spin** [68]. **splitting** [380, 428, 359, 400]. **Spontaneous** [219]. **Spring** [259]. **squares** [397]. **Stability** [491, 27, 432, 121, 158, 111, 280, 501]. **stabilizing** [209, 273]. **stable** [155, 456, 468, 501, 464, 466]. **standard** [363]. **standardized** [206]. **state** [221, 289]. **states** [187]. **Stationary** [260, 64, 453, 218, 29, 70, 55, 451, 219, 86, 273, 25, 207, 283]. **statistic** [305, 295, 318, 335]. **Statistical** [475, 411, 47, 423, 228, 406, 117]. **Statistics** [487, 116, 31, 151, 102, 489, 244, 286]. **Steady** [221]. **Stein** [128, 443]. **Step** [427, 149]. **Stochastic** [227, 262, 460, 132, 180, 18, 123, 257, 238, 242, 288, 73, 473, 456, 407, 476, 404, 394, 172, 431, 133, 365, 138, 248, 302, 495, 408, 426, 93, 285, 463, 135, 366, 22, 436, 179, 352]. **strategies** [296, 271]. **strict** [503]. **Strong** [13, 163, 350, 23, 127]. **strongly** [495, 448, 3]. **structural** [201]. **structure** [57, 347, 60, 488]. **structured** [442, 179]. **structures** [270, 306]. **Student** [363]. **Studentized** [244]. **studies** [9, 109]. **study** [11, 252]. **sub** [503]. **sub-Gaussianity** [503]. **subfiltrations** [137]. **subgraph** [407]. **submatrix** [368]. **subsampling** [457]. **sufficient** [312, 401]. **sum** [491, 13]. **summation** [124]. **sums** [225, 223, 415]. **supercritical** [433]. **Superposition** [72]. **supersolutions** [410]. **supOU** [302]. **Supplement** [230]. **support** [101]. **suprema** [141]. **sure** [288, 495, 225, 340, 23, 245]. **surrogate** [471]. **Survey** [115, 364, 473, 415]. **Survival** [327]. **Swendsen** [11]. **switching** [376, 90, 57, 86, 265]. **switching-regime** [57]. **symmetric** [310, 488]. **symmetry** [503]. **system** [26, 139, 203]. **Systems** [42, 444, 74, 137, 463, 271, 63, 68, 126]. **Szego** [218]. **Tail** [364, 188, 279, 459, 160]. **tailed** [308]. **tails** [70, 342]. **Talagrand** [4]. **Taylor** [262]. **Tempered** [464]. **template** [227]. **temps** [183]. **terminal** [405, 424, 121, 158]. **test** [201, 425, 45, 56, 33, 479, 488]. **Testing** [12, 318, 392, 489, 34, 481, 348]. **Tests** [82, 200, 75, 300, 119, 279, 199]. **their**

- [349, 177]. **theorem**
 [218, 170, 465, 288, 154, 272, 346, 225, 223, 433, 266, 206, 23, 132, 286, 89, 496].
Théorèmes [35, 183]. **theorems**
 [418, 188, 342, 35, 183, 43, 365, 44, 102, 426, 176, 22, 493, 415, 212, 251]. **theoretical**
 [219, 11, 381]. **Theory**
 [115, 453, 218, 242, 292, 360]. **thin** [247].
thresholding [304]. **thresholds** [171].
tilted [284, 325]. **Time**
 [232, 111, 311, 342, 183, 458, 456, 55, 403, 293, 191, 336, 426, 372, 106, 275, 264, 493, 258, 15, 167, 157, 328, 121, 158, 179].
Time-homogeneous [232].
time-inhomogeneous [458, 336]. **times**
 [385, 26, 214, 264, 89]. **tomography** [204].
Tone [243]. **tools** [47]. **total** [345, 371].
Totally [463]. **traffic** [221]. **transfer**
 [74, 415]. **transform** [165].
transformations [425]. **transforms**
 [485, 278]. **Transient** [207]. **transition**
 [355, 64, 192]. **transitions** [6]. **transport**
 [274, 455]. **transversal** [153]. **travelling**
 [126]. **tree** [469, 457, 395, 255]. **trees**
 [420, 186, 222, 173, 371]. **trials** [277].
triangular [286]. **truncated** [285]. **Tudor**
 [496]. **Tusnady** [19]. **Tutte** [439]. **Two**
 [24, 483, 444, 425, 151, 73, 337, 277, 135, 112, 284]. **two-dimensional** [284]. **Two-Sided**
 [444]. **Type** [66, 409, 418, 218, 420, 413, 120, 290, 244, 112, 7, 438, 430, 148, 127, 251, 496].
- Uhlenbeck** [143]. **Unbiased** [431, 332, 185].
undershoot [167]. **Uniform**
 [458, 350, 333, 389]. **unifying** [236].
Uniqueness [68, 153, 329, 273, 175].
unitary [49]. **Universal** [196]. **universally**
 [297]. **unknown** [481, 58]. **unrestricted** [7].
Upper [325, 437]. **upper-patched** [437].
Using [117, 339, 109, 326, 350, 448, 269, 401].
- V** [448]. **V-Fold** [448]. **Vacations** [66].
vaccine [277]. **Validation** [452]. **value**
 [453, 459, 176]. **value-at-risk** [459]. **valued**
 [498, 301, 251]. **values** [95, 36, 369].
Variable [357, 368]. **Variables**
 [78, 503, 281, 116, 425, 142, 381, 223, 377, 23, 103, 286, 369, 127, 400]. **variance**
 [503, 205, 100, 161, 94, 272, 403, 58].
Variances [38]. **variant** [17]. **variante** [17].
variate [138]. **variation** [382]. **variations**
 [146]. **vector** [122]. **vectorial** [35, 183].
vectorielles [35, 183]. **vectors** [351, 19].
version [93, 19]. **versus** [296]. **very** [258].
VI [193]. **via**
 [237, 435, 143, 263, 161, 87, 386, 13].
vibrometry [119]. **VLMC** [173]. **volatility**
 [468, 138, 302]. **votes** [36].
- Wald** [487]. **Walk**
 [24, 391, 445, 88, 102, 206, 275, 207]. **walks**
 [494, 222, 256, 293]. **Wang** [11]. **warped**
 [296]. **Wasserstein** [455]. **Watson**
 [305, 420, 492, 335, 395]. **wave** [73, 8, 474].
Wavelet [323, 309, 240, 326, 499, 502].
wavelets [104]. **waves** [126]. **Weak**
 [378, 215]. **weakly** [100, 286, 449]. **Weibull**
 [107]. **Weighted**
 [397, 402, 79, 381, 113, 489, 269, 35, 183].
Weiss [316]. **Where** [210]. **which** [381].
white [474, 388]. **Wiener** [367, 236].
without [201]. **Wong** [132]. **word** [202, 1].
work [319]. **Wright** [195].
- Yor** [230]. **Young** [218, 22].
- Zakai** [132]. **zero** [122, 382].

References

Schbath:1997:CPA

- [1] Sophie Schbath. Compound Poisson approximation of word counts in DNA sequences. *ESAIM: Probability and Statistics*, 1(??):1–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

VanDeGeer:1997:ANM

- [2] Sara Van De Geer. Asymptotic normality in mixture models. *ESAIM: Probability and Statistics*, 1(??):17–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rio:1997:ALM

- [3] Emmanuel Rio. About the Lindeberg method for strongly mixing sequences. *ESAIM: Probability and Statistics*, 1(??):35–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ledoux:1997:TDI

- [4] Michel Ledoux. On Talagrand’s deviation inequalities for product measures. *ESAIM: Probability and Statistics*, 1(??):63–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Coulomb:1997:NBM

- [5] Jean-Michel Coulomb. A note on ‘Big Match’. *ESAIM: Probability and Statistics*, 1(??):89–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Catoni:1997:EPM

- [6] Olivier Catoni and Raphaël Cerf. The exit path of a Markov chain with rare transitions. *ESAIM: Probability and Statistics*, 1(??):95–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Posta:1997:SGU

- [7] Gustavo Posta. Spectral gap for an unrestricted Kawasaki type dynamics. *ESAIM: Probability and Statistics*, 1

(?):145–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Garnier:1997:MSD

- [8] Josselin Garnier. Multi-scaled diffusion-approximation. Applications to wave propagation in random media. *ESAIM: Probability and Statistics*, 1(??):183–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cocozza-Thivent:1997:SMP

- [9] Christiane Cocozza-Thivent and Michel Roussignol. Semi-Markov processes for reliability studies. *ESAIM: Probability and Statistics*, 1(??):207–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rouques:1997:LAG

- [10] Jean-Philippe Rouqués. Laplace asymptotics for generalized K.P.P. equation. *ESAIM: Probability and Statistics*, 1(??):225–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gaudron:1997:RCS

- [11] Isabelle Gaudron. Rate of convergence of the Swendsen–Wang dynamics in image segmentation problems: a theoretical and experimental study. *ESAIM: Probability and Statistics*, 1(??):259–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dacunha-Castelle:1997:TLC

- [12] Didier Dacunha-Castelle and Elisabeth Gassiat. Testing in locally conic models, and application to mixture models. *ESAIM: Probability and Statistics*, 1(??):285–??, ??? 1997. CODEN ???

ISSN 1292-8100 (print), 1262-3318 (electronic).

Rio:1997:SAS

- [13] E. Rio. Strong approximation for set-indexed partial sum processes via KMT constructions III. *ESAIM: Probability and Statistics*, 1(??):319–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Jourdain:1997:DNI

- [14] Benjamin Jourdain. Diffusions with a nonlinear irregular drift coefficient and probabilistic interpretation of generalized Burgers' equations. *ESAIM: Probability and Statistics*, 1(??):339–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Picard:1997:DST

- [15] Jean Picard. Density in small time for Lévy processes. *ESAIM: Probability and Statistics*, 1(??):357–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bakry:1997:OHK

- [16] Dominique Bakry, Daniel Concorde, and Michel Ledoux. Optimal heat kernel bounds under logarithmic Sobolev inequalities. *ESAIM: Probability and Statistics*, 1(??):391–??, ??? 1997. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Miclo:1998:VIC

- [17] Laurent Miclo. Une variante de l'inégalité de Cheeger pour les chaînes de Markov finies. (French) [A variant of Cheeger's inequality for finite Markov chains]. *ESAIM: Probability and Statistics*, 2(??):1–??, ??? 1998. CODEN

???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Meleard:1998:SAS

- [18] Sylvie Meleard. Stochastic approximations of the solution of a full Boltzmann equation with small initial data. *ESAIM: Probability and Statistics*, 2(??):23–??, ??? 1998. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Zaitsev:1998:MVR

- [19] Andrei Yu. Zaitsev. Multidimensional version of the results of Komlos, Major and Tusnady for vectors with finite exponential moments. *ESAIM: Probability and Statistics*, 2(??):41–??, ??? 1998. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Benhenni:1998:MRE

- [20] Karim Benhenni and Jacques Istas. Minimax results for estimating integrals of analytic processes. *ESAIM: Probability and Statistics*, 2(??):109–??, ??? 1998. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Arous:1998:LDC

- [21] Gérard Ben Arous and Ofer Zeitouni. Large deviations from the circular law. *ESAIM: Probability and Statistics*, 2(??):123–??, ??? 1998. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Michel:1998:LDC

- [22] Julien Michel and Didier Piau. Large deviations, central limit theorems and L_p convergence for Young measures and stochastic homogenizations. *ESAIM: Probability and Statistics*, 2(??):135–??,

???? 1998. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lanzinger:1998:ASL

- [23] Hartmut Lanzinger. An almost sure limit theorem for moving averages of random variables between the strong law of large numbers and the Erdős–Rényi law. *ESAIM: Probability and Statistics*, 2(??):163–??, ??? 1998. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lawler:1999:LBG

- [24] Gregory F. Lawler. A lower bound on the growth exponent for loop-erased random walk in two dimensions. *ESAIM: Probability and Statistics*, 3(??):1–??, ??? 1999. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ludena:1999:EEF

- [25] Carenne Ludeña. Efficient estimation of functionals of the spectral density of stationary Gaussian fields. *ESAIM: Probability and Statistics*, 3(??):23–??, ??? 1999. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bon:1999:ARL

- [26] Jean-Louis Bon and Jean Bretnagnolle. Approximation of reliability for a large system with non-Markovian repair-times. *ESAIM: Probability and Statistics*, 3(??):49–??, ??? 1999. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Guionnet:1999:SPL

- [27] A. Guionnet. Stability of precise Laplace’s method under approximations; applications. *ESAIM: Probability and Statistics*, 3(??):67–??, ??? 1999.

CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ycart:1999:CSM

- [28] Bernard Ycart. Cutoff for samples of Markov chains. *ESAIM: Probability and Statistics*, 3(??):89–??, ??? 1999. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Azais:1999:BAE

- [29] Jean-Marc Azaïs, Christine Cierco-Ayrolles, and Alain Croquette. Bounds and asymptotic expansions for the distribution of the maximum of a smooth stationary Gaussian process. *ESAIM: Probability and Statistics*, 3(??):107–??, ??? 1999. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Barbour:1999:PP

- [30] Andrew D. Barbour and Aihua Xia. Poisson perturbations. *ESAIM: Probability and Statistics*, 3(??):131–??, ??? 1999. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bretagnolle:1999:NLD

- [31] Jean Bretnagnolle. A new large deviation inequality for U -statistics of order 2. *ESAIM: Probability and Statistics*, 3(??):151–??, ??? 1999. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bercu:2000:SLD

- [32] Bernard Bercu, Fabrice Gamboa, and Marc Lavielle. Sharp large deviations for Gaussian quadratic forms with applications. *ESAIM: Probability and Statistics*, 4(??):1–??, ??? 2000. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gassiat:2000:LRT

- [33] Elisabeth Gassiat and Christine Keribin. The likelihood ratio test for the number of components in a mixture with Markov regime. *ESAIM: Probability and Statistics*, 4(??):25–??, ??? 2000. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ingster:2000:MNH

- [34] Yuri I. Ingster and Irina A. Suslina. Minimax nonparametric hypothesis testing for ellipsoids and Besov bodies. *ESAIM: Probability and Statistics*, 4(??):53–??, ??? 2000. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chaabane:2000:TLA

- [35] Faouzi Chaabane and Faïza Maaouia. Théorèmes limites avec poids pour les martingales vectorielles. (French) [Weighted limit theorems for vectorial martingales]. *ESAIM: Probability and Statistics*, 4(??):137–??, ??? 2000. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Morel:2000:VCV

- [36] Guy Morel. Les P -values comme votes d'experts. (French) [P -values as expert votes]. *ESAIM: Probability and Statistics*, 4(??):191–??, ??? 2000. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gloter:2000:DSI

- [37] Arnaud Gloter. Discrete sampling of an integrated diffusion process and parameter estimation of the diffusion coefficient. *ESAIM: Probability and Statistics*, 4(??):205–??, ??? 2000. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Sonsino:2000:LPV

- [38] Doron Sonsino. A lemma on proximity of variances and expectations. *ESAIM: Probability and Statistics*, 4(??):229–??, ??? 2000. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Samos:2000:SDA

- [39] Sandie Souchet Samos. Schémas de discrétisation anticipatifs et estimation du paramètre de dérivé d'une diffusion. (French) [Anticipatory discretization schemas in parameter estimation of the derivative of a diffusion]. *ESAIM: Probability and Statistics*, 4(??):233–??, ??? 2000. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Butucea:2001:EAP

- [40] Cristina Butucea. Exact adaptive pointwise estimation on Sobolev classes of densities. *ESAIM: Probability and Statistics*, 5(??):1–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Baraud:2001:MSA

- [41] Yannick Baraud, F. Comte, and G. Viennet. Model selection for (auto-)regression with dependent data. *ESAIM: Probability and Statistics*, 5(??):33–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Prieur:2001:DEO

- [42] Clémentine Prieur. Density estimation for one-dimensional dynamical systems. *ESAIM: Probability and Statistics*, 5(??):51–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dedecker:2001:EIF

- [43] Jérôme Dedecker. Exponential inequalities and functional central limit theorems for random fields. *ESAIM: Probability and Statistics*, 5(??):77–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Garet:2001:LTP

- [44] Olivier Garet. Limit theorems for the painting of graphs by clusters. *ESAIM: Probability and Statistics*, 5(??):105–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Durot:2001:GFT

- [45] Cécile Durot and Anne-Sophie Tocquet. Goodness of fit test for isotonic regression. *ESAIM: Probability and Statistics*, 5(??):119–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pages:2001:QAR

- [46] Gilles Pagés. Sur quelques algorithmes récursifs pour les probabilités numériques. (French) [On some recursive algorithms for numerical probabilities]. *ESAIM: Probability and Statistics*, 5(??):141–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Prum:2001:STD

- [47] Bernard Prum, Élisabeth de Turckheim, and Martin Vingron. Statistical tools for discovering pseudo-periodicities in biological sequences. *ESAIM: Probability and Statistics*, 5(??):171–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lezaud:2001:CBE

- [48] Pascal Lezaud. Chernoff and Berry–Esséen inequalities for Markov processes. *ESAIM: Probability and Statistics*, 5(??):183–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cepa:2001:BPE

- [49] Emmanuel Cépa and Dominique Lépingle. Brownian particles with electrostatic repulsion on the circle: Dyson’s model for unitary random matrices revisited. *ESAIM: Probability and Statistics*, 5(??):203–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gloter:2001:DMEa

- [50] Arnaud Gloter and Jean Jacod. Diffusions with measurement errors. I. Local asymptotic normality. *ESAIM: Probability and Statistics*, 5(??):225–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gloter:2001:DMEb

- [51] Arnaud Gloter and Jean Jacod. Diffusions with measurement errors. II. Optimal estimators. *ESAIM: Probability and Statistics*, 5(??):243–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gobet:2001:ESH

- [52] Emmanuel Gobet. Euler schemes and half-space approximation for the simulation of diffusion in a domain. *ESAIM: Probability and Statistics*, 5(??):261–??, ??? 2001. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Soulier:2002:P

- [53] Phillipe Soulier. Preface. *ESAIM: Probability and Statistics*, 6(??):185–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chambaz:2002:DAC

- [54] Antoine Chambaz. Detecting abrupt changes in random fields. *ESAIM: Probability and Statistics*, 6(??):189–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Comte:2002:AES

- [55] Fabienne Comte and Florence Merlevéde. Adaptive estimation of the stationary density of discrete and continuous time mixing processes. *ESAIM: Probability and Statistics*, 6(??):211–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fay:2002:GFT

- [56] Gilles Fay and Anne Philippe. Goodness-of-fit test for long range dependent processes. *ESAIM: Probability and Statistics*, 6(??):239–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Francq:2002:ASP

- [57] Christian Francq and Jean-Michel Zakoïan. Autocovariance structure of powers of switching-regime ARMA processes. *ESAIM: Probability and Statistics*, 6(??):259–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Matias:2002:SDU

- [58] Catherine Matias. Semiparametric deconvolution with unknown noise vari-

ance. *ESAIM: Probability and Statistics*, 6(??):271–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Haye:2002:ABE

- [59] Mohamedou Ould Haye. Asymptotic behavior of the empirical process for Gaussian data presenting seasonal long-memory. *ESAIM: Probability and Statistics*, 6(??):293–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Surgailis:2002:LMP

- [60] Donatas Surgailis and Marie-Claude Viano. Long memory properties and covariance structure of the EGARCH model. *ESAIM: Probability and Statistics*, 6(??):311–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bally:2002:ASE

- [61] Vlad Bally and Bruno Saussereau. Approximation of the Snell Envelope and American Options Prices in dimension one. *ESAIM: Probability and Statistics*, 6(??):1–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Worms:2002:PAD

- [62] Rym Worms. Penultimate approximation for the distribution of the excesses. *ESAIM: Probability and Statistics*, 6(??):21–??, ??? 2002. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pene:2002:AMD

- [63] Françoise Péne. Averaging method for differential equations perturbed by dy-

namical systems. *ESAIM: Probability and Statistics*, 6(??):33–??, ????. 2002. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

DaiPra:2002:SMP

- [64] Paolo Dai Pra, Pierre-Yves Louis, and Sylvie Roelly. Stationary measures and phase transition for a class of Probabilistic Cellular Automata. *ESAIM: Probability and Statistics*, 6(??):89–??, ????. 2002. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Ramos:2002:CPD

- [65] Héctor M. Ramos, David Almorza, and Juan A. García-Ramos. On characterizing the pólya distribution. *ESAIM: Probability and Statistics*, 6(??):105–??, ????. 2002. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Madan:2002:RAB

- [66] Kailash C. Madan and Walid Abu-Dayyeh. Restricted admissibility of batches into an M/G/1 type bulk queue with modified Bernoulli schedule server vacations. *ESAIM: Probability and Statistics*, 6(??):113–??, ????. 2002. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Baraud:2002:MSR

- [67] Yannick Baraud. Model selection for regression on a random design. *ESAIM: Probability and Statistics*, 6(??):127–??, ????. 2002. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Ramirez:2002:UIP

- [68] Alejandro F. Ramírez. Uniqueness of invariant product measures for elliptic

infinite dimensional diffusions and particle spin systems. *ESAIM: Probability and Statistics*, 6(??):147–??, ????. 2002. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Berestycki:2002:RF

- [69] Julien Berestycki. Ranked fragmentations. *ESAIM: Probability and Statistics*, 6(??):157–??, ????. 2002. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Azais:2002:TDM

- [70] Jean-Marc Azaïs, Jean-Marc Bardet, and Mario Wschebor. On the tails of the distribution of the maximum of a smooth stationary Gaussian process. *ESAIM: Probability and Statistics*, 6(??):177–??, ????. 2002. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Mokkadem:2003:LIL

- [71] Abdelkader Mokkadem and Mariane Pelletier. The law of the iterated logarithm for the multivariate kernel mode estimator. *ESAIM: Probability and Statistics*, 7(??):1–??, March 2003. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Igloi:2003:SDL

- [72] Endre Iglói and György Terdik. Superposition of diffusions with linear generator and its multifractal limit process. *ESAIM: Probability and Statistics*, 7(??):23–??, March 2003. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Chaleyat–Maurel:2003:PDS

- [73] Mireille Chaleyat-Maurel and Marta Sanz-Solé. Positivity of the density for the stochastic wave equation in two spatial dimensions. *ESAIM: Probability and Statistics*, 7(??):89–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Conze:2003:CIT

- [74] Jean-Pierre Conze and Albert Raugi. Convergence of iterates of a transfer operator, application to dynamical systems and to Markov chains. *ESAIM: Probability and Statistics*, 7(??):115–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Baraud:2003:ATQ

- [75] Yannick Baraud, Sylvie Huet, and Béatrice Laurent. Adaptive tests of qualitative hypotheses. *ESAIM: Probability and Statistics*, 7(??):147–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kleptsyna:2003:ALQ

- [76] M. L. Kleptsyna, Alain Le Breton, and M. Viot. About the linear-quadratic regulator problem under a fractional Brownian perturbation. *ESAIM: Probability and Statistics*, 7(??):161–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

DelMoral:2003:PAL

- [77] Pierre Del Moral and L. Miclo. Particle approximations of Lyapunov exponents connected to Schrödinger operators and Feynman–Kac semigroups. *ESAIM: Probability and Statistics*, 7(??):171–??, March 2003. CODEN ????

ISSN 1292-8100 (print), 1262-3318 (electronic).

Eichelsbacher:2003:MDD

- [78] Peter Eichelsbacher and Matthias Löwe. Moderate deviations for I.I.D. random variables. *ESAIM: Probability and Statistics*, 7(??):209–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Diebolt:2003:ABP

- [79] Jean Diebolt, Armelle Guillou, and Rym Worms. Asymptotic behaviour of the probability-weighted moments and penultimate approximation. *ESAIM: Probability and Statistics*, 7(??):219–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kerkycharian:2003:RCC

- [80] Gérard Kerkycharian and Dominique Picard. Replicant compression coding in Besov spaces. *ESAIM: Probability and Statistics*, 7(??):239–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dereudre:2003:IBP

- [81] David Dereudre. Interacting Brownian particles and Gibbs fields on pathspaces. *ESAIM: Probability and Statistics*, 7(??):251–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ermakov:2003:AMK

- [82] Michael Ermakov. On asymptotic minimaxity of kernel-based tests. *ESAIM: Probability and Statistics*, 7(??):279–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Belomestny:2003:CDI

- [83] Denis Belomestny. Constraints on distributions imposed by properties of linear forms. *ESAIM: Probability and Statistics*, 7(??):313–??, March 2003. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Abraham:2004:APS

- [84] Christophe Abraham, Gérard Biau, and Benoît Cadre. On the asymptotic properties of a simple estimate of the mode. *ESAIM: Probability and Statistics*, 8(??):1–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Molchanov:2004:OSM

- [85] Ilya Molchanov and Sergei Zuyev. Optimisation in space of measures and optimal design. *ESAIM: Probability and Statistics*, 8(??):12–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Guyon:2004:LDS

- [86] Xavier Guyon, Serge Iovleff, and Jian-Feng Yao. Linear diffusion with stationary switching regime. *ESAIM: Probability and Statistics*, 8(??):25–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Guerin:2004:PCB

- [87] H el ene Gu erin. Pointwise convergence of Boltzmann solutions for grazing collisions in a Maxwell gas via a probabilistic interpretation. *ESAIM: Probability and Statistics*, 8(??):36–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Comets:2004:NQM

- [88] Francis Comets and Serguei Popov. A note on quenched moderate deviations for Sinai’s random walk in random environment. *ESAIM: Probability and Statistics*, 8(??):56–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Paroissin:2004:CLT

- [89] Christian Paroissin and Bernard Ycart. Central limit theorem for hitting times of functionals of Markov jump processes. *ESAIM: Probability and Statistics*, 8(??):66–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Attali:2004:ECC

- [90] Jean-Gabriel Attali. Ergodicity of a certain class of non Feller models: Applications to ARCH and Markov switching models. *ESAIM: Probability and Statistics*, 8(??):76–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Joulin:2004:FID

- [91] Ald eric Joulin and Nicolas Privault. Functional inequalities for discrete gradients and application to the geometric distribution. *ESAIM: Probability and Statistics*, 8(??):87–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Igloi:2004:RGC

- [92] Endre Igl oi. Renormalization group of and convergence to the LISDLG process. *ESAIM: Probability and Statistics*, 8(??):102–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kuhn:2004:CSA

- [93] Estelle Kuhn and Marc Lavielle. Coupling a stochastic approximation version of EM with an MCMC procedure. *ESAIM: Probability and Statistics*, 8(??):115–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Doukhan:2004:ADV

- [94] Paul Doukhan and José R. León. Asymptotics for the L_p -deviation of the variance estimator under diffusion. *ESAIM: Probability and Statistics*, 8(??):132–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Girard:2004:EVK

- [95] Stéphane Girard and Pierre Jacob. Extreme values and kernel estimates of point processes boundaries. *ESAIM: Probability and Statistics*, 8(??):150–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Garet:2004:ASC

- [96] Olivier Garet and Régine Marchand. Asymptotic shape for the chemical distance and first-passage percolation on the infinite Bernoulli cluster. *ESAIM: Probability and Statistics*, 8(??):169–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Arcones:2004:LDP

- [97] Miguel A. Arcones. The large deviation principle for certain series. *ESAIM: Probability and Statistics*, 8(??):200–??, August 2004. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Laurent:2005:AEQ

- [98] Béatrice Laurent. Adaptive estimation of a quadratic functional of a density by model selection. *ESAIM: Probability and Statistics*, 9(??):1–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Deng:2005:BLI

- [99] Dianliang Deng. On the bounded laws of iterated logarithm in Banach space. *ESAIM: Probability and Statistics*, 9(??):19–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dedecker:2005:CID

- [100] Jérôme Dedecker and Sana Louhichi. Convergence to infinitely divisible distributions with finite variance for some weakly dependent sequences. *ESAIM: Probability and Statistics*, 9(??):38–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gautier:2005:LDS

- [101] Éric Gautier. Large deviations and support results for nonlinear Schrödinger equations with additive noise and applications. *ESAIM: Probability and Statistics*, 9(??):74–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Guillot-Plantard:2005:LTS

- [102] Nadine Guillot-Plantard and Véronique Ladret. Limit theorems for U -statistics indexed by a one dimensional random walk. *ESAIM: Probability and Statistics*, 9(??):98–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Najim:2005:LDI

- [103] Jamal Najim. Large deviations for independent random variables – application to Erdős–Rényi’s functional law of large numbers. *ESAIM: Probability and Statistics*, 9(?):116–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bigot:2005:SSA

- [104] Jérémie Bigot. A scale-space approach with wavelets to singularity estimation. *ESAIM: Probability and Statistics*, 9(?):143–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Marty:2005:ABD

- [105] Renaud Marty. Asymptotic behavior of differential equations driven by periodic and random processes with slowly decaying correlations. *ESAIM: Probability and Statistics*, 9(?):165–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kleptsyna:2005:ITH

- [106] Marina L. Kleptsyna, Alain Le Breton, and Michel Viot. On the infinite time horizon linear-quadratic regulator problem under a fractional Brownian perturbation. *ESAIM: Probability and Statistics*, 9(?):185–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Al-Saidy:2005:IOC

- [107] Obaid Al-Saidy, Hani M. Samawi, and Mohammad F. Al-Saleh. Inference on overlap coefficients under the Weibull distribution: Equal shape parameter. *ESAIM: Probability and Statistics*, 9

(?):206–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rakhlin:2005:RBM

- [108] Alexander Rakhlin, Dmitry Panchenko, and Sayan Mukherjee. Risk bounds for mixture density estimation. *ESAIM: Probability and Statistics*, 9(?):220–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Durot:2005:DAD

- [109] Cécile Durot and Karelle Thiébot. Detecting atypical data in air pollution studies by using shorth intervals for regression. *ESAIM: Probability and Statistics*, 9(?):230–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dinwoodie:2005:EPN

- [110] Ian Hepburn Dinwoodie. Estimation of parameters in a network reliability model with spatial dependence. *ESAIM: Probability and Statistics*, 9(?):241–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Berge:2005:LTB

- [111] Benjamin Bergé and Bruno Saussereau. On the long-time behaviour of a class of parabolic SPDE’s: monotonicity methods and exchange of stability. *ESAIM: Probability and Statistics*, 9(?):254–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pages:2005:TAB

- [112] Gilles Pagés. A two armed bandit type problem revisited. *ESAIM: Probability and Statistics*, 9(?):277–??, June 2005.

CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gozlan:2005:CPR

- [113] Nathael Gozlan. Conditional principles for random weighted measures. *ESAIM: Probability and Statistics*, 9(?):283–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ferger:2005:MPI

- [114] Dietmar Ferger. On the minimizing point of the incorrectly centered empirical process and its limit distribution in nonregular experiments. *ESAIM: Probability and Statistics*, 9(?):307–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Boucheron:2005:TCS

- [115] Stéphane Boucheron, Olivier Bousquet, and Gábor Lugosi. Theory of classification: a survey of some recent advances. *ESAIM: Probability and Statistics*, 9(?):323–??, June 2005. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bon:2006:COS

- [116] Jean-Louis Bon and Eugen Păltănea. Comparison of order statistics in a random sequence to the same statistics with i.i.d. variables. *ESAIM: Probability and Statistics*, 10(?):1–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Tarima:2006:UAI

- [117] Sergey Tarima and Dmitri Pavlov. Using auxiliary information in statistical function estimation. *ESAIM: Probability and Statistics*, 10(?):11–??, Septem-

ber 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Birge:2006:HMB

- [118] Lucien Birgé and Yves Rozenholc. How many bins should be put in a regular histogram. *ESAIM: Probability and Statistics*, 10(?):24–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fromont:2006:ATP

- [119] Magalie Fromont and Céline Lévy-leduc. Adaptive tests for periodic signal detection with applications to laser vibrometry. *ESAIM: Probability and Statistics*, 10(?):46–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

DelMoral:2006:DRT

- [120] Pierre Del Moral and Laurent Miclo. Dynamiques recuites de type Feynman–Kac: résultats précis et conjectures. (French) [Annealed dynamics of Feynman–Kac type: precise results and conjectures]. *ESAIM: Probability and Statistics*, 10(?):76–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Toldo:2006:SSB

- [121] Sandrine Toldo. Stability of solutions of BSDEs with random terminal time. *ESAIM: Probability and Statistics*, 10(?):141–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). See corrigendum [158].

Huet:2006:MSE

- [122] Sylvie Huet. Model selection for estimating the non zero components of a Gaussian vector. *ESAIM: Probability*

and *Statistics*, 10(??):164–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Abraham:2006:FBS

- [123] Romain Abraham and Olivier Riviere. Forward-backward stochastic differential equations and PDE with gradient dependent second order coefficients. *ESAIM: Probability and Statistics*, 10(??):184–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Johnson:2006:PLC

- [124] Oliver Johnson and Christina Goldschmidt. Preservation of log-concavity on summation. *ESAIM: Probability and Statistics*, 10(??):206–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Durot:2006:BSR

- [125] Cécile Durot and Karelle Thiébot. Bootstrapping the shorth for regression. *ESAIM: Probability and Statistics*, 10(??):216–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ratanov:2006:BRM

- [126] Nikita Ratanov. Branching random motions, nonlinear hyperbolic systems and travelling waves. *ESAIM: Probability and Statistics*, 10(??):236–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Thanh:2006:BCT

- [127] Le Van Thanh. On the Brunk–Chung type strong law of large numbers for sequences of blockwise m -dependent random variables. *ESAIM: Probability*

and *Statistics*, 10(??):258–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Averkamp:2006:SEI

- [128] R. Averkamp and C. Houdré. Stein estimation for infinitely divisible laws. *ESAIM: Probability and Statistics*, 10(??):269–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lachal:2006:CRM

- [129] Aimé Lachal. Cyclic random motions in \mathbf{R}^d -space with n directions. *ESAIM: Probability and Statistics*, 10(??):277–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chafai:2006:BPE

- [130] Djalil Chafai. Binomial-Poisson entropic inequalities and the M/M/ ∞ queue. *ESAIM: Probability and Statistics*, 10(??):317–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cerou:2006:NNC

- [131] Frédéric Cérou and Arnaud Guyader. Nearest neighbor classification in infinite dimension. *ESAIM: Probability and Statistics*, 10(??):340–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lejay:2006:SDE

- [132] Antoine Lejay. Stochastic differential equations driven by processes generated by divergence form operators I: a Wong–Zakai theorem. *ESAIM: Probability and Statistics*, 10(??):356–??, September

2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ferrante:2006:SCN

- [133] Marco Ferrante and Marta Sanz-Solé. SPDEs with coloured noise: Analytic and stochastic approaches. *ESAIM: Probability and Statistics*, 10(?):380–??, September 2006. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cont:2007:P

- [134] Rama Cont, Jean-Pierre Fouque, and Bernard Lapeyre. Preface. *ESAIM: Probability and Statistics*, 11(?):1–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lepeltier:2007:RBS

- [135] Jean-Pierre Lepeltier and Mingyu Xu. Reflected backward stochastic differential equations with two RCLL barriers. *ESAIM: Probability and Statistics*, 11(?):3–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Durand:2007:SSE

- [136] Philippe Durand and Jean-Frédéric Jouanin. Some short elements on hedging credit derivatives. *ESAIM: Probability and Statistics*, 11(?):23–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gombani:2007:CPS

- [137] Andrea Gombani, Stefan Jaschke, and Wolfgang Runggaldier. Consistent price systems for subfiltrations. *ESAIM: Probability and Statistics*, 11(?):35–??, February 2007. CODEN ????

ISSN 1292-8100 (print), 1262-3318 (electronic).

Fouque:2007:MCV

- [138] Jean-Pierre Fouque and Chuan-Hsiang Han. A martingale control variate method for option pricing with stochastic volatility. *ESAIM: Probability and Statistics*, 11(?):40–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fradon:2007:ISB

- [139] Myriam Fradon and Sylvie Rœlly. Infinite system of Brownian balls with interaction: the non-reversible case. *ESAIM: Probability and Statistics*, 11(?):55–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ogawa:2007:PRU

- [140] Shigeyoshi Ogawa and Monique Pontier. Pricing rules under asymmetric information. *ESAIM: Probability and Statistics*, 11(?):80–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Föllmer:2007:PMP

- [141] Hans Föllmer and Thomas Knispel. Potentials of a Markov process are expected suprema. *ESAIM: Probability and Statistics*, 11(?):89–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dedecker:2007:EDF

- [142] Jérôme Dedecker and Florence Merlevède. The empirical distribution function for dependent variables: asymptotic and nonasymptotic results in L^p . *ESAIM: Probability and Statistics*, 11

(?):102–??, February 2007. CODEN
 ???? ISSN 1292-8100 (print), 1262-3318
 (electronic).

Sendova:2007:DLT

Coutin:2007:AFB

- [143] Laure Coutin and Monique Pontier. Approximation of the fractional Brownian sheet via Ornstein–Uhlenbeck sheet. *ESAIM: Probability and Statistics*, 11(?):115–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Nane:2007:LAI

- [144] Erkan Nane. Lifetime asymptotics of iterated Brownian motion in \mathbf{R}^n . *ESAIM: Probability and Statistics*, 11(?):147–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Davydov:2007:CRL

- [145] Youri Davydov and Emmanuel Thilly. Convex rearrangements of Lévy processes. *ESAIM: Probability and Statistics*, 11(?):161–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Jacod:2007:APP

- [146] Jean Jacod. Asymptotic properties of power variations of Lévy processes. *ESAIM: Probability and Statistics*, 11(?):173–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Njoh:2007:ECH

- [147] Samuel Njoh. Entropic conditions and hedging. *ESAIM: Probability and Statistics*, 11(?):197–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

- [148] Kristina Sendova. Discrete Lundberg-type bounds with actuarial applications. *ESAIM: Probability and Statistics*, 11(?):217–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lemaire:2007:BES

- [149] Vincent Lemaire. Behavior of the Euler scheme with decreasing step in a degenerate situation. *ESAIM: Probability and Statistics*, 11(?):236–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pommeret:2007:PED

- [150] Denys Pommeret. Polynomial expansions of density of power mixtures. *ESAIM: Probability and Statistics*, 11(?):248–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cao:2007:MDT

- [151] Hongyuan Cao. Moderate deviations for two sample t -statistics. *ESAIM: Probability and Statistics*, 11(?):264–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Biau:2007:GBE

- [152] Gérard Biau, Benoît Cadre, and Bruno Pelletier. A graph-based estimator of the number of clusters. *ESAIM: Probability and Statistics*, 11(?):272–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Amsalu:2007:MNU

- [153] Saba Amsalu, Heinrich Matzinger, and Serguei Popov. Macroscopic non-uniqueness and transversal fluctuation in optimal random sequence alignment. *ESAIM: Probability and Statistics*, 11(??):281–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Etore:2007:DTS

- [154] Pierre Étoré and Antoine Lejay. A Donsker theorem to simulate one-dimensional processes with measurable coefficients. *ESAIM: Probability and Statistics*, 11(??):301–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Aurzada:2007:SBP

- [155] Frank Aurzada and Thomas Simon. Small ball probabilities for stable convolutions. *ESAIM: Probability and Statistics*, 11(??):327–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gaiffas:2007:PAC

- [156] Stéphane Gaïffas. On pointwise adaptive curve estimation based on inhomogeneous data. *ESAIM: Probability and Statistics*, 11(??):344–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Sanz-Solé:2007:PDH

- [157] Marta Sanz-Solé and Iván Torrecilla-Tarantino. Probability density for a hyperbolic SPDE with time dependent coefficients. *ESAIM: Probability and Statistics*, 11(??):365–??, February 2007.

CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Toldo:2007:CSS

- [158] Sandrine Toldo. Corrigendum to “Stability of solutions of BSDEs with random terminal time”. *ESAIM: Probability and Statistics*, 11(??):381–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). See [121].

Bencherif-Madani:2007:HSP

- [159] Abdellatif Bencherif-Madani and Étienne Pardoux. Homogenization of a semilinear parabolic PDE with locally periodic coefficients: a probabilistic approach. *ESAIM: Probability and Statistics*, 11(??):385–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pinelis:2007:TBC

- [160] Iosif Pinelis. Toward the best constant factor for the Rademacher–Gaussian tail comparison. *ESAIM: Probability and Statistics*, 11(??):412–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Douc:2007:MVI

- [161] R. Douc, A. Guillin, J.-M. Marin, and C. P. Robert. Minimum variance importance sampling via Population Monte Carlo. *ESAIM: Probability and Statistics*, 11(??):427–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

El-Nouty:2007:FMF

- [162] Charles El-Nouty. The fractional mixed fractional Brownian motion and fractional Brownian sheet. *ESAIM:*

Probability and Statistics, 11(??):448–??, February 2007. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Berkaoui:2008:ESS

- [163] Abdel Berkaoui, Mireille Bossy, and Awa Diop. Euler scheme for SDEs with non-Lipschitz diffusion coefficient: strong convergence. *ESAIM: Probability and Statistics*, 12(??):1–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cattiaux:2008:DBA

- [164] Patrick Cattiaux and Arnaud Guillin. Deviation bounds for additive functionals of Markov processes. *ESAIM: Probability and Statistics*, 12(??):12–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bierme:2008:EAG

- [165] Hermine Biermé and Frédéric Richard. Estimation of anisotropic Gaussian fields through radon transform. *ESAIM: Probability and Statistics*, 12(??):30–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Miao:2008:CIS

- [166] Yu Miao. Concentration inequalities for semi-bounded martingales. *ESAIM: Probability and Statistics*, 12(??):51–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Roynette:2008:ABH

- [167] Bernard Roynette, Pierre Vallois, and Agnés Volpi. Asymptotic behavior of the hitting time, overshoot and undershoot for some Lévy processes. *ESAIM: Probability and Statistics*, 12(??):58–??, April

2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kleptsyna:2008:SPF

- [168] Marina L. Kleptsyna, Alain Le Breton, and Michel Viot. Separation principle in the fractional Gaussian linear-quadratic regulator problem with partial observation. *ESAIM: Probability and Statistics*, 12(??):94–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Graf:2008:DMQ

- [169] Siegfried Graf, Harald Luschgy, and Gilles Pagés. Distortion mismatch in the quantization of probability measures. *ESAIM: Probability and Statistics*, 12(??):127–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bardet:2008:DLC

- [170] Jean-Marc Bardet, Paul Doukhan, Gabriel Lang, and Nicolas Ragache. Dependent Lindeberg central limit theorem and some applications. *ESAIM: Probability and Statistics*, 12(??):154–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lavielle:2008:RTL

- [171] Marc Lavielle and Carenne Ludeña. Random thresholds for linear model selection. *ESAIM: Probability and Statistics*, 12(??):173–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Donnet:2008:PIM

- [172] Sophie Donnet and Adeline Samson. Parametric inference for mixed models

defined by stochastic differential equations. *ESAIM: Probability and Statistics*, 12(??):196–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Galves:2008:EIV

- [173] Antonio Galves, Véronique Maume-Deschamps, and Bernard Schmitt. Exponential inequalities for VLMC empirical trees. *ESAIM: Probability and Statistics*, 12(??):219–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Tudor:2008:ARP

- [174] Ciprian A. Tudor. Analysis of the Rosenblatt process. *ESAIM: Probability and Statistics*, 12(??):230–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Zitt:2008:FIU

- [175] Pierre-André Zitt. Functional inequalities and uniqueness of the Gibbs measure — from log-Sobolev to Poincaré. *ESAIM: Probability and Statistics*, 12(??):258–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Menneteau:2008:MLT

- [176] Ludovic Menneteau. Multidimensional limit theorems for smoothed extreme value estimates of point processes boundaries. *ESAIM: Probability and Statistics*, 12(??):273–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chretien:2008:EAT

- [177] Stéphane Chrétien and Alfred O. Hero. On EM algorithms and their prox-

imal generalizations. *ESAIM: Probability and Statistics*, 12(??):308–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ermakov:2008:MBE

- [178] Mikhail Ermakov. Minimax and Bayes estimation in deconvolution problem. *ESAIM: Probability and Statistics*, 12(??):327–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Tran:2008:LPL

- [179] Viet Chi Tran. Large population limit and time behaviour of a stochastic particle model describing an age-structured population. *ESAIM: Probability and Statistics*, 12(??):345–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lejay:2008:SDE

- [180] Antoine Lejay. Stochastic differential equations driven by processes generated by divergence form operators II: convergence results. *ESAIM: Probability and Statistics*, 12(??):387–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Imkeller:2008:MBS

- [181] Peter Imkeller and Ilya Pavlyukevich. Metastable behaviour of small noise Lévy-driven diffusions. *ESAIM: Probability and Statistics*, 12(??):412–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Alquier:2008:DEQ

- [182] Pierre Alquier. Density estimation with quadratic loss: a confidence intervals

method. *ESAIM: Probability and Statistics*, 12(??):438–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chaabane:2008:TLA

- [183] Faouzi Chaabane and Ahmed Kebaier. Théorèmes limites avec poids pour les martingales vectorielles à temps continu. (French) [Weighted limit theorems for continuous-time vectorial martingales]. *ESAIM: Probability and Statistics*, 12(??):464–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Collet:2008:LSI

- [184] Jean-François Collet and Florent Malrieu. Logarithmic Sobolev inequalities for inhomogeneous Markov semigroups. *ESAIM: Probability and Statistics*, 12(??):492–??, April 2008. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Hengartner:2009:AUD

- [185] Nicolas W. Hengartner and Éric Matzner-Løber. Asymptotic unbiased density estimators. *ESAIM: Probability and Statistics*, 13(??):1–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cenac:2009:DST

- [186] Peggy Cénac, Brigitte Chauvin, Stéphane Ginouillac, and Nicolas Pouyanne. Digital search trees and chaos game representation. *ESAIM: Probability and Statistics*, 13(??):15–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chambaz:2009:NHS

- [187] Antoine Chambaz and Catherine Matias. Number of hidden states and memory: a joint order estimation problem for Markov chains with Markov regime. *ESAIM: Probability and Statistics*, 13(??):38–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Boivin:2009:TEH

- [188] Daniel Boivin. Tail estimates for homogenization theorems in random media. *ESAIM: Probability and Statistics*, 13(??):51–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Sauve:2009:HSN

- [189] Marie Sauvé. Histogram selection in non Gaussian regression. *ESAIM: Probability and Statistics*, 13(??):70–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Martin-Magniette:2009:EHF

- [190] Marie-Laure Martin-Magniette and Marie-Luce Taupin. Estimation of the hazard function in a semiparametric model with covariate measurement error. *ESAIM: Probability and Statistics*, 13(??):87–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Godet:2009:LPL

- [191] Fanny Godet. Linear prediction of long-range dependent time series. *ESAIM: Probability and Statistics*, 13(??):115–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Schick:2009:PEH

- [192] Anton Schick and Wolfgang Wefelmeyer. Plug-in estimators for higher-order transition densities in autoregression. *ESAIM: Probability and Statistics*, 13(??):135–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Roynette:2009:PMB

- [193] Bernard Roynette, Pierre Vallois, and Marc Yor. Penalisations of multidimensional Brownian motion, VI. *ESAIM: Probability and Statistics*, 13(??):152–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Davies:2009:CAH

- [194] Laurie Davies, Ursula Gather, Dan Nordman, and Henrike Weinert. A comparison of automatic histogram constructions. *ESAIM: Probability and Statistics*, 13(??):181–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chaleyat-Maurel:2009:FWF

- [195] Mireille Chaleyat-Maurel and Valentine Genon-Catalot. Filtering the Wright–Fisher diffusion. *ESAIM: Probability and Statistics*, 13(??):197–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Sagna:2009:URO

- [196] Abass Sagna. Universal L^s -rate-optimality of L^r -optimal quantizers by dilatation and contraction. *ESAIM: Probability and Statistics*, 13(??):218–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Coutin:2009:EGP

- [197] Laure Coutin and Nicolas Victoir. Enhanced Gaussian processes and applications. *ESAIM: Probability and Statistics*, 13(??):247–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rackauskas:2009:HIP

- [198] Alfredas Račkauskas and Charles Suquet. Hölderian invariance principle for Hilbertian linear processes. *ESAIM: Probability and Statistics*, 13(??):261–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pons:2009:ETF

- [199] Odile Pons. Estimation and tests in finite mixture models of nonparametric densities. *ESAIM: Probability and Statistics*, 13(??):276–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Withers:2009:PCG

- [200] Christopher S. Withers and Saralees Nadarajah. Power of a class of goodness-of-fit tests I. *ESAIM: Probability and Statistics*, 13(??):283–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Azais:2009:LRT

- [201] Jean-Marc Azaïs, Élisabeth Gassiat, and Cécile Mercadier. The likelihood ratio test for general mixture models with or without structural parameter. *ESAIM: Probability and Statistics*, 13(??):301–??, January 2009. CODEN ????? ISSN 1292-8100 (print), 1262-3318 (electronic).

Karaliopoulou:2009:NWO

- [202] Margarita Karaliopoulou. On the number of word occurrences in a semi-Markov sequence of letters. *ESAIM: Probability and Statistics*, 13(??):328–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lowe:2009:CBC

- [203] Matthias Löwe and Franck Vermet. Capacity bounds for the CDMA system and a neural network: a moderate deviations approach. *ESAIM: Probability and Statistics*, 13(??):343–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kahn:2009:MSQ

- [204] Jonas Kahn. Model selection for quantum homodyne tomography. *ESAIM: Probability and Statistics*, 13(??):363–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Barthe:2009:MVL

- [205] Franck Barthe and Neil O’Connell. Matchings and the variance of Lipschitz functions. *ESAIM: Probability and Statistics*, 13(??):400–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kabluchko:2009:STM

- [206] Zakhar Kabluchko and Axel Munk. Shao’s theorem on the maximum of standardized random walk increments for multidimensional arrays. *ESAIM: Probability and Statistics*, 13(??):409–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pene:2009:TRW

- [207] Françoise Péné. Transient random walk in \mathbf{Z}^2 with stationary orientations. *ESAIM: Probability and Statistics*, 13(??):417–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Akhavi:2009:RRB

- [208] Ali Akhavi, Jean-François Marckert, and Alain Rouault. On the reduction of a random basis. *ESAIM: Probability and Statistics*, 13(??):437–??, January 2009. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Eichelsbacher:2010:PLM

- [209] Peter Eichelsbacher and Tomasz Schreiber. Process level moderate deviations for stabilizing functionals. *ESAIM: Probability and Statistics*, 14(??):1–??, ???? 2010. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bailleul:2010:WDR

- [210] Ismael Bailleul and Albert Raugi. Where does randomness lead in spacetime? *ESAIM: Probability and Statistics*, 14(??):16–??, ???? 2010. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Barbour:2010:CBP

- [211] Andrew D. Barbour. Coupling a branching process to an infinite dimensional epidemic process. *ESAIM: Probability and Statistics*, 14(??):53–??, ???? 2010. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Roynette:2010:LLT

- [212] Bernard Roynette and Marc Yor. Local limit theorems for Brownian additive functionals and penalisation of Brownian paths, IX. *ESAIM: Probability and Statistics*, 14(??):65–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Luschgy:2010:AOQ

- [213] Harald Luschgy, Gilles Pagés, and Benedikt Wilbertz. Asymptotically optimal quantization schemes for Gaussian processes on Hilbert spaces. *ESAIM: Probability and Statistics*, 14(??):93–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Miclo:2010:ATD

- [214] Laurent Miclo. On absorption times and Dirichlet eigenvalues. *ESAIM: Probability and Statistics*, 14(??):117–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gannaz:2010:ADE

- [215] Irène Gannaz and Olivier Wintenberger. Adaptive density estimation under weak dependence. *ESAIM: Probability and Statistics*, 14(??):151–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Loubes:2010:PEN

- [216] Jean-Michel Loubes and Carenne Ludeña. Penalized estimators for non linear inverse problems. *ESAIM: Probability and Statistics*, 14(??):173–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bolley:2010:QCI

- [217] François Bolley. Quantitative concentration inequalities on sample path space for mean field interaction. *ESAIM: Probability and Statistics*, 14(??):192–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Avram:2010:STL

- [218] Florin Avram, Nikolai Leonenko, and Ludmila Sakhno. On a Szegő type limit theorem, the Hölder–Young–Brascamp–Lieb inequality, and the asymptotic theory of integrals and quadratic forms of stationary fields. *ESAIM: Probability and Statistics*, 14(??):210–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Downarowicz:2010:SCT

- [219] T. Downarowicz, Y. Lacroix, and D. Léandri. Spontaneous clustering in theoretical and some empirical stationary processes. *ESAIM: Probability and Statistics*, 14(??):256–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Carmona:2010:DPR

- [220] Philippe Carmona. Directed polymer in random environment and last passage percolation. *ESAIM: Probability and Statistics*, 14(??):263–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Grigorescu:2010:SSS

- [221] Ilie Grigorescu and Min Kang. Steady state and scaling limit for a traffic congestion model. *ESAIM: Probability and Statistics*, 14(??):271–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fekete:2010:BRW

- [222] Eric Fekete. Branching random walks on binary search trees: convergence of the occupation measure. *ESAIM: Probability and Statistics*, 14(?):286–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Guillotini-Plantard:2010:CLT

- [223] Nadine Guillotin-Plantard and Clémentine Prieur. Central limit theorem for sampled sums of dependent random variables. *ESAIM: Probability and Statistics*, 14(?):299–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bartlett:2010:OSB

- [224] Peter L. Bartlett, Shahar Mendelson, and Petra Philips. On the optimality of sample-based estimates of the expectation of the empirical minimizer. *ESAIM: Probability and Statistics*, 14(?):315–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gonchigdanzan:2010:ASF

- [225] Khurelbaatar Gonchigdanzan. Almost sure functional limit theorem for the product of partial sums. *ESAIM: Probability and Statistics*, 14(?):338–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Leonard:2010:EPD

- [226] Christian Léonard. Entropic projections and dominating points. *ESAIM: Probability and Statistics*, 14(?):343–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Allasonniere:2010:SAB

- [227] Stéphanie Allasonnière and Estelle Kuhn. Stochastic algorithm for Bayesian mixture effect template estimation. *ESAIM: Probability and Statistics*, 14(?):382–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Martreau:2010:RHM

- [228] Clément Martreau. Risk hull method for spectral regularization in linear statistical inverse problems. *ESAIM: Probability and Statistics*, 14(?):409–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pudlo:2010:LDF

- [229] Pierre Pudlo. Large deviations and full Edgeworth expansions for finite Markov chains with applications to the analysis of genomic sequences. *ESAIM: Probability and Statistics*, 14(?):435–??, ??? 2010. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Hoffmann:2011:PSH

- [230] Marc Hoffmann and Damien Lambertson. Preface — supplement: In honor of Marc Yor. *ESAIM: Probability and Statistics*, 15(?):S1, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Biane:2011:ESG

- [231] Philippe Biane. Entrelacements de semi-groupes provenant de paires de Gelfand. (French) [semi-group interlacings from Gelfand pairs]. *ESAIM: Probability and Statistics*, 15(?):S2, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cox:2011:THD

- [232] Alexander M. G. Cox, David Hobson, and Jan Oblój. Time-homogeneous diffusions with a given marginal at a random time. *ESAIM: Probability and Statistics*, 15(??):S11, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Föllmer:2011:LMF

- [233] Hans Föllmer and Philip Protter. Local martingales and filtration shrinkage. *ESAIM: Probability and Statistics*, 15(??):S25, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Najnudel:2011:NKA

- [234] Joseph Najnudel and Ashkan Nikeghbali. A new kind of augmentation of filtrations. *ESAIM: Probability and Statistics*, 15(??):S39, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Peccati:2011:HSS

- [235] Giovanni Peccati and Jean-Renaud Pycke. Hoeffding spaces and Specht modules. *ESAIM: Probability and Statistics*, 15(??):S58, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Yano:2011:WIC

- [236] Kouji Yano. Wiener integral for the coordinate process under the σ -finite measure unifying Brownian penalisations. *ESAIM: Probability and Statistics*, 15(??):S69, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Akakpo:2011:EDD

- [237] Nathalie Akakpo. Estimating a discrete distribution via histogram selection. *ESAIM: Probability and Statistics*, 15(??):1-??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Alheety:2011:NSR

- [238] Mustafa Ismaeel Alheety. A new stochastic restricted biased estimator under heteroscedastic or correlated error. *ESAIM: Probability and Statistics*, 15(??):30-??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Maugis:2011:NAP

- [239] Cathy Maugis and Bertrand Michel. A non asymptotic penalized criterion for Gaussian mixture model selection. *ESAIM: Probability and Statistics*, 15(??):41-??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Loubes:2011:LAN

- [240] Jean-Michel Loubes and Davy Paindavaine. Local asymptotic normality property for lacunar wavelet series multifractal model. *ESAIM: Probability and Statistics*, 15(??):69-??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Duffy:2011:LDC

- [241] Ken R. Duffy, Claudio Macci, and Giovanni Luca Torrisi. On the large deviations of a class of modulated additive processes. *ESAIM: Probability and Statistics*, 15(??):83-??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Balan:2011:TSH

- [242] Raluca M. Balan. L_p -theory for the stochastic heat equation with infinite-dimensional fractional noise. *ESAIM: Probability and Statistics*, 15(??):110–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Withers:2011:EDE

- [243] Christopher S. Withers and Saralees Nadarajah. Expansions for the distribution of M -estimates with applications to the multi-tone problem. *ESAIM: Probability and Statistics*, 15(??):139–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lai:2011:CTM

- [244] Tze Leng Lai, Qi-Man Shao, and Qiying Wang. Cramér type moderate deviations for Studentized U -statistics. *ESAIM: Probability and Statistics*, 15(??):168–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Privault:2011:SSG

- [245] Nicolas Privault and Anthony Réveillac. SURE shrinkage of Gaussian paths and signal identification. *ESAIM: Probability and Statistics*, 15(??):180–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Locherbach:2011:PND

- [246] Eva Löcherbach, Dasha Loukianova, and Oleg Loukianov. Penalized nonparametric drift estimation for a continuously observed one-dimensional diffusion process. *ESAIM: Probability and Statistics*, 15(??):197–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ibrahim:2011:LDD

- [247] Jean-Paul Ibrahim. Large deviations for directed percolation on a thin rectangle. *ESAIM: Probability and Statistics*, 15(??):217–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fournier:2011:SAL

- [248] Nicolas Fournier. Simulation and approximation of Lévy-driven stochastic differential equations. *ESAIM: Probability and Statistics*, 15(??):233–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Coiffard:2011:RFG

- [249] Claire Coiffard. Random fractals generated by a local Gaussian process indexed by a class of functions. *ESAIM: Probability and Statistics*, 15(??):249–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Uchida:2011:EME

- [250] Masayuki Uchida and Nakahiro Yoshida. Estimation for misspecified ergodic diffusion processes from discrete observations. *ESAIM: Probability and Statistics*, 15(??):270–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Yurachkivsky:2011:LTM

- [251] Andriy Yurachkivsky. Limit theorems for measure-valued processes of the level-exceedance type. *ESAIM: Probability and Statistics*, 15(??):291–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Maugis:2011:DDP

- [252] Cathy Maugis and Bertrand Michel. Data-driven penalty calibration: A case study for Gaussian mixture model selection. *ESAIM: Probability and Statistics*, 15(??):320–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Withers:2011:ERI

- [253] Christopher S. Withers and Saralees Nadarajah. Expansions for repeated integrals of products with applications to the multivariate normal. *ESAIM: Probability and Statistics*, 15(??):340–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rhodes:2011:KFL

- [254] Rémi Rhodes and Vincent Vargas. KPZ formula for log-infinitely divisible multifractal random measures. *ESAIM: Probability and Statistics*, 15(??):358–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Voisin:2011:DMF

- [255] Guillaume Voisin. Dislocation measure of the fragmentation of a general Lévy tree. *ESAIM: Probability and Statistics*, 15(??):372–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gallesco:2011:NSW

- [256] Christophe Gallesco, Sebastian Müller, and Serguei Popov. A note on spider walks. *ESAIM: Probability and Statistics*, 15(??):390–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Aletti:2011:IDS

- [257] Giacomo Aletti, Enea G. Bongiorno, and Vincenzo Capasso. Integration in a dynamical stochastic geometric framework. *ESAIM: Probability and Statistics*, 15(??):402–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Penisson:2011:CTM

- [258] Sophie Pénisson. Continuous-time multitype branching processes conditioned on very late extinction. *ESAIM: Probability and Statistics*, 15(??):417–??, ??? 2011. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Istas:2012:ESS

- [259] Jacques Istas and Serge Cohen. Editorial — Spring School Mons: Random differential equations and Gaussian fields. *ESAIM: Probability and Statistics*, 16(??):Sp-1, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cohen:2012:SGR

- [260] S. Cohen and M. A. Lifshits. Stationary Gaussian random fields on hyperbolic spaces and on Euclidean spheres. *ESAIM: Probability and Statistics*, 16(??):165–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Istas:2012:MIF

- [261] Jacques Istas. Manifold indexed fractional fields. *ESAIM: Probability and Statistics*, 16(??):222–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Baudoin:2012:STE

- [262] Fabrice Baudoin. Stochastic Taylor expansions and heat kernel asymptotics. *ESAIM: Probability and Statistics*, 16(??):453–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Coutin:2012:RPS

- [263] Laure Coutin. Rough paths via sewing lemma. *ESAIM: Probability and Statistics*, 16(??):479–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Nane:2012:TFB

- [264] Erkan Nane, Dongsheng Wu, and Yimin Xiao. α -time fractional Brownian motion: PDE connections and local times. *ESAIM: Probability and Statistics*, 16(??):1–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Olteanu:2012:APA

- [265] Madalina Olteanu and Joseph Rynkiewicz. Asymptotic properties of autoregressive regime-switching models. *ESAIM: Probability and Statistics*, 16(??):25–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Hirsch:2012:NPK

- [266] Francis Hirsch and Bernard Roynette. A new proof of Kellerer’s theorem. *ESAIM: Probability and Statistics*, 16(??):48–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lerasle:2012:ANA

- [267] Matthieu Lerasle. Adaptive non-asymptotic confidence balls in density estimation. *ESAIM: Probability and Statistics*, 16(??):61–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Pinelis:2012:EDC

- [268] Iosif Pinelis. Exponential deficiency of convolutions of densities. *ESAIM: Probability and Statistics*, 16(??):86–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Worms:2012:ESO

- [269] Julien Worms and Rym Worms. Estimation of second order parameters using probability weighted moments. *ESAIM: Probability and Statistics*, 16(??):97–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Doku-Amponsah:2012:AEP

- [270] Kwabena Doku-Amponsah. Asymptotic equipartition properties for simple hierarchical and networked structures. *ESAIM: Probability and Statistics*, 16(??):114–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Nkurunziza:2012:SSS

- [271] Sévérien Nkurunziza. Shrinkage strategies in some multiple multi-factor dynamical systems. *ESAIM: Probability and Statistics*, 16(??):139–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Favetto:2012:AVC

- [272] Benjamin Favetto. On the asymptotic variance in the central limit theorem for particle filters. *ESAIM: Probability and Statistics*, 16(??):151–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Herrmann:2012:SSP

- [273] Samuel Herrmann and Julian Tugaut. Self-stabilizing processes: uniqueness problem for stationary measures and convergence rate in the small-noise limit. *ESAIM: Probability and Statistics*, 16(??):277–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Beiglbock:2012:GDM

- [274] Mathias Beiglböck, Christian Léonard, and Walter Schachermayer. A generalized dual maximizer for the Monge–Kantorovich transport problem. *ESAIM: Probability and Statistics*, 16(??):306–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lachal:2012:STB

- [275] Aimé Lachal. Sojourn time in \mathbf{Z}^+ for the Bernoulli random walk on \mathbf{Z} . *ESAIM: Probability and Statistics*, 16(??):324–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Clausel:2012:LFB

- [276] Marianne Clausel. Lacunary fractional Brownian motion. *ESAIM: Probability and Statistics*, 16(??):352–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Laurent:2012:BFR

- [277] Stéphane Laurent and Catherine Legrand. A Bayesian framework for the ratio of two Poisson rates in the context of vaccine efficacy trials. *ESAIM: Probability and Statistics*, 16(??):375–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Malric:2012:DPI

- [278] Marc Malric. Density of paths of iterated Lévy transforms of Brownian motion. *ESAIM: Probability and Statistics*, 16(??):399–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Hu:2012:TAS

- [279] Zhishui Hu, John Robinson, and Qiyang Wang. Tail approximations for samples from a finite population with applications to permutation tests. *ESAIM: Probability and Statistics*, 16(??):425–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bubeck:2012:HIA

- [280] Sébastien Bubeck, Marina Meilă, and Ulrike von Luxburg. How the initialization affects the stability of the κ -means algorithm. *ESAIM: Probability and Statistics*, 16(??):436–??, ??? 2012. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Aubry:2013:LDQ

- [281] Jean-Marie Aubry and Marguerite Zani. Large deviations for quasi-arithmetically self-normalized random variables. *ESAIM: Probability and Statistics*, 17(??):1–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kawai:2013:LAN

- [282] Reiichiro Kawai and Hiroki Masuda. Local asymptotic normality for normal inverse Gaussian Lévy processes with high-frequency sampling. *ESAIM: Probability and Statistics*, 17(??):13–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Schmisser:2013:NED

- [283] Emeline Schmisser. Nonparametric estimation of the derivatives of the stationary density for stationary processes. *ESAIM: Probability and Statistics*, 17(??):33–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rossignol:2013:LLD

- [284] Raphaël Rossignol and Marie Thérét. Lower large deviations for the maximal flow through tilted cylinders in two-dimensional first passage percolation. *ESAIM: Probability and Statistics*, 17(??):70–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lelong:2013:ANR

- [285] Jérôme Lelong. Asymptotic normality of randomly truncated stochastic algorithms. *ESAIM: Probability and Statistics*, 17(??):105–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Neumann:2013:CLT

- [286] Michael H. Neumann. A central limit theorem for triangular arrays of weakly dependent random variables, with applications in statistics. *ESAIM: Probability and Statistics*, 17(??):120–??, ??? 2013.

CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

LeGuevel:2013:IMH

- [287] Ronan Le Guével and Jacques Lévy Véhel. Incremental moments and hölder exponents of multifractional multistable processes. *ESAIM: Probability and Statistics*, 17(??):135–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cenac:2013:CMA

- [288] Peggy Cénac. On the convergence of moments in the almost sure central limit theorem for stochastic approximation algorithms. *ESAIM: Probability and Statistics*, 17(??):179–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Locherbach:2013:PDB

- [289] Eva Löcherbach and Dasha Loukianova. Polynomial deviation bounds for recurrent Harris processes having general state space. *ESAIM: Probability and Statistics*, 17(??):195–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Istas:2013:MBF

- [290] Jacques Istas. Multifractional Brownian fields indexed by metric spaces with distances of negative type. *ESAIM: Probability and Statistics*, 17(??):219–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Withers:2013:FFE

- [291] Christopher S. Withers and Saralees Nadarajah. Fixed- α and fixed- β efficiencies. *ESAIM: Probability and Statistics*, 17(??):224–??, ??? 2013. CODEN ???

ISSN 1292-8100 (print), 1262-3318 (electronic).

DiBernardino:2013:PEL

- [292] Elena Di Bernardino, Thomas Laloë, Véronique Maume-Deschamps, and Clémentine Prieur. Plug-in estimation of level sets in a non-compact setting with applications in multivariate risk theory. *ESAIM: Probability and Statistics*, 17(??):236–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Gallesco:2013:MTI

- [293] Christophe Gallesco. Meeting time of independent random walks in random environment. *ESAIM: Probability and Statistics*, 17(??):257–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Grinberg:2013:SDC

- [294] Nastasiya F. Grinberg. Semimartingale decomposition of convex functions of continuous semimartingales by Brownian perturbation. *ESAIM: Probability and Statistics*, 17(??):293–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Bertrand:2013:LEH

- [295] Pierre Raphaël Bertrand, Mehdi Fhima, and Arnaud Guillin. Local estimation of the Hurst index of multifractional Brownian motion by increment ratio statistic method. *ESAIM: Probability and Statistics*, 17(??):307–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Chagny:2013:PVG

- [296] Gaëlle Chagny. Penalization versus Goldenshluger–Lepski strategies in warped bases regression. *ESAIM: Probability and Statistics*, 17(??):328–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Cuevas:2013:TUC

- [297] Antonio Cuevas, Ricardo Fraiman, and László Györfi. Towards a universally consistent estimator of the Minkowski content. *ESAIM: Probability and Statistics*, 17(??):359–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Maier:2013:HRG

- [298] Markus Maier, Ulrike von Luxburg, and Matthias Hein. How the result of graph clustering methods depends on the construction of the graph. *ESAIM: Probability and Statistics*, 17(??):370–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Chauveau:2013:SMH

- [299] Didier Chauveau and Pierre Vandekerkhove. Smoothness of Metropolis–Hastings algorithm and application to entropy estimation. *ESAIM: Probability and Statistics*, 17(??):419–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Dette:2013:GFT

- [300] Holger Dette and Kemal Sen. Goodness-of-fit tests in long-range dependent processes under fixed alternatives. *ESAIM: Probability and Statistics*, 17(??):432–??, ????. 2013. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Hirsch:2013:VP

- [301] Francis Hirsch and Bernard Roynette. On \mathbf{R}^d -valued peacocks. *ESAIM: Probability and Statistics*, 17(??):444–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fuchs:2013:MCM

- [302] Florian Fuchs and Robert Stelzer. Mixing conditions for multivariate infinitely divisible processes with an application to mixed moving averages and the supOU stochastic volatility model. *ESAIM: Probability and Statistics*, 17(??):455–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fraysse:2013:WMP

- [303] Aurelia Fraysse. Why minimax is not that pessimistic. *ESAIM: Probability and Statistics*, 17(??):472–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rochet:2013:AHT

- [304] Paul Rochet. Adaptive hard-thresholding for linear inverse problems. *ESAIM: Probability and Statistics*, 17(??):485–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bercu:2013:SA

- [305] Bernard Bercu and Frédéric Proïa. A sharp analysis on the asymptotic behavior of the Durbin–Watson statistic for the first-order autoregressive process. *ESAIM: Probability and Statistics*, 17(??):500–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Granovsky:2013:ACS

- [306] Boris L. Granovsky. Asymptotics of counts of small components in random structures and models of coagulation-fragmentation. *ESAIM: Probability and Statistics*, 17(??):531–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Callegaro:2013:CEF

- [307] Giorgia Callegaro, Monique Jeanblanc, and Behnaz Zargari. Carthaginian enlargement of filtrations. *ESAIM: Probability and Statistics*, 17(??):550–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dombry:2013:MMH

- [308] Clément Dombry and Ingemar Kaj. Moment measures of heavy-tailed renewal point processes: asymptotics and applications. *ESAIM: Probability and Statistics*, 17(??):567–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Coeurjolly:2013:WAM

- [309] Jean-François Coeurjolly, Pierre-Olivier Amblard, and Sophie Achard. Wavelet analysis of the multivariate fractional Brownian motion. *ESAIM: Probability and Statistics*, 17(??):592–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lefevre:2013:CPE

- [310] Claude Lefèvre and Sergey Utev. Convolution property and exponential bounds for symmetric monotone densities. *ESAIM: Probability and Statistics*, 17(??):605–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Budhiraja:2013:DTM

- [311] Amarjit Budhiraja, Pierre Del Moral, and Sylvain Rubenthaler. Discrete time Markovian agents interacting through a potential. *ESAIM: Probability and Statistics*, 17(??):614–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Charlier:2013:NSC

- [312] Benjamin Charlier. Necessary and sufficient condition for the existence of a Fréchet mean on the circle. *ESAIM: Probability and Statistics*, 17(??):635–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Meynet:2013:OIL

- [313] Caroline Meynet. An ℓ_1 -oracle inequality for the lasso in finite mixture Gaussian regression models. *ESAIM: Probability and Statistics*, 17(??):650–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cohen:2013:PBC

- [314] S. X. Cohen and E. Le Pennec. Partition-based conditional density estimation. *ESAIM: Probability and Statistics*, 17(??):672–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Maugis-Rabusseau:2013:ADE

- [315] C. Maugis-Rabusseau and B. Michel. Adaptive density estimation for clustering with Gaussian mixtures. *ESAIM: Probability and Statistics*, 17(??):698–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Reichenbachs:2013:MDC

- [316] Anselm Reichenbachs. Moderate deviations for a Curie–Weiss model with dynamical external field. *ESAIM: Probability and Statistics*, 17(??):725–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rachdi:2013:RBN

- [317] Nabil Rachdi, Jean-Claude Fort, and Thierry Klein. Risk bounds for new M -estimation problems. *ESAIM: Probability and Statistics*, 17(??):740–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lang:2013:TRS

- [318] Gabriel Lang and Eric Marcon. Testing randomness of spatial point patterns with the Ripley statistic. *ESAIM: Probability and Statistics*, 17(??):767–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Yor:2013:OPL

- [319] Marc Yor. Sur l’œuvre de Paul Lévy. (French) [On the work of Paul Lévy]. *ESAIM: Probability and Statistics*, 17(??):789–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bertoin:2013:PLA

- [320] Jean Bertoin. Paul Lévy et l’arithmétique des lois de probabilités. (French) [Paul Lévy and the arithmetic of the laws of probability]. *ESAIM: Probability and Statistics*, 17(??):790–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

LeGall:2013:PLM

- [321] Jean-François Le Gall. Paul Lévy et le mouvement brownien. (French) [Paul Lévy and Brownian motion]. *ESAIM: Probability and Statistics*, 17(?):795–??, ??? 2013. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Antoniadis:2014:NRE

- [322] Anestis Antoniadis, Marianna Pensky, and Theofanis Sapatinas. Nonparametric regression estimation based on spatially inhomogeneous data: minimax global convergence rates and adaptivity. *ESAIM: Probability and Statistics*, 18(?):1–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Clausel:2014:WEL

- [323] M. Clausel, F. Roueff, M. S. Taqqu, and C. Tudor. Wavelet estimation of the long memory parameter for Hermite polynomial of Gaussian processes. *ESAIM: Probability and Statistics*, 18(?):42–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gendre:2014:MSE

- [324] Xavier Gendre. Model selection and estimation of a component in additive regression. *ESAIM: Probability and Statistics*, 18(?):77–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Theret:2014:ULD

- [325] Marie Theret. Upper large deviations for maximal flows through a tilted cylinder. *ESAIM: Probability and Statistics*, 18(?):117–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dziedziul:2014:DSE

- [326] Karol Dziedziul and Bogdan Ćmiel. Density smoothness estimation problem using a wavelet approach. *ESAIM: Probability and Statistics*, 18(?):130–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Baumgarten:2014:SPA

- [327] Christoph Baumgarten. Survival probabilities of autoregressive processes. *ESAIM: Probability and Statistics*, 18(?):145–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Scholler:2014:TCD

- [328] Julie Scholler. On the time constant in a dependent first passage percolation model. *ESAIM: Probability and Statistics*, 18(?):171–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Arnaudon:2014:MCM

- [329] Marc Arnaudon and Laurent Miclo. Means in complete manifolds: uniqueness and approximation. *ESAIM: Probability and Statistics*, 18(?):185–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kovtun:2014:IMI

- [330] Mikhail Kovtun, Igor Akushevich, and Anatoliy Yashin. On identifiability of mixtures of independent distribution laws. *ESAIM: Probability and Statistics*, 18(?):207–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Elie:2014:ACB

- [331] Romuald Elie and Idris Kharroubi. Adding constraints to BSDEs with jumps: an alternative to multidimensional reflections. *ESAIM: Probability and Statistics*, 18(?):233–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lescornel:2014:URE

- [332] H el ene Lescornel, Jean-Michel Loubes, and Claudie Chabriac. Unbiased risk estimation method for covariance estimation. *ESAIM: Probability and Statistics*, 18(?):251–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Sabbah:2014:UCB

- [333] Camille Sabbah. Uniform confidence bands for local polynomial quantile estimators. *ESAIM: Probability and Statistics*, 18(?):265–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dedecker:2014:EAM

- [334] J er ome Dedecker, Adeline Samson, and Marie-Luce Taupin. Estimation in autoregressive model with measurement error. *ESAIM: Probability and Statistics*, 18(?):277–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Penda:2014:MDD

- [335] S. Val ere Bitseki Penda, Hac ene Djellout, and Fr ed eric Proia. Moderate deviations for the Durbin–Watson statistic related to the first-order autoregressive process. *ESAIM: Probability and Statistics*, 18(?):308–??, ??? 2014. CODEN

???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gugushvili:2014:CNP

- [336] Shota Gugushvili and Peter Spreij. Consistent non-parametric Bayesian estimation for a time-inhomogeneous Brownian motion. *ESAIM: Probability and Statistics*, 18(?):332–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Janon:2014:ANE

- [337] Alexandre Janon, Thierry Klein, Agn es Lagnoux, Ma elle Nodet, and Cl ementine Prieur. Asymptotic normality and efficiency of two Sobol index estimators. *ESAIM: Probability and Statistics*, 18(?):342–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

deSaporta:2014:RCB

- [338] Beno ete de Saporta, Anne G egout-Petit, and Laurence Marsalle. Random coefficients bifurcating autoregressive processes. *ESAIM: Probability and Statistics*, 18(?):365–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bertin:2014:AED

- [339] Karine Bertin and Nicolas Klutchnikoff. Adaptive estimation of a density function using beta kernels. *ESAIM: Probability and Statistics*, 18(?):400–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Herbin:2014:ASL

- [340] Erick Herbin, Benjamin Arras, and Geoffroy Barruel. From almost sure local

regularity to almost sure Hausdorff dimension for Gaussian fields. *ESAIM: Probability and Statistics*, 18(??):418–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Villemonais:2014:GAM

- [341] Denis Villemonais. General approximation method for the distribution of Markov processes conditioned not to be killed. *ESAIM: Probability and Statistics*, 18(??):441–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cattiaux:2014:LTS

- [342] Patrick Cattiaux and Mawaki Manou-Abi. Limit theorems for some functionals with heavy tails of a discrete time Markov chain. *ESAIM: Probability and Statistics*, 18(??):468–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cornillon:2014:RBE

- [343] Pierre-André Cornillon, N. W. Hengartner, and E. Matzner-Løber. Recursive bias estimation for multivariate regression smoothers. *ESAIM: Probability and Statistics*, 18(??):483–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Wang:2014:SAF

- [344] Jian Wang. A simple approach to functional inequalities for non-local Dirichlet forms. *ESAIM: Probability and Statistics*, 18(??):503–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bogso:2014:AMT

- [345] Antoine Marie Bogso. An application of multivariate total positivity to peacocks. *ESAIM: Probability and Statistics*, 18(??):514–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Genadot:2014:MPD

- [346] A. Genadot and M. Thieullen. Multiscale Piecewise Deterministic Markov Process in infinite dimension: central limit theorem and Langevin approximation. *ESAIM: Probability and Statistics*, 18(??):541–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Longla:2014:DSC

- [347] Martial Longla. On dependence structure of copula-based Markov chains. *ESAIM: Probability and Statistics*, 18(??):570–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Nguyen:2014:NED

- [348] Van Hanh Nguyen and Catherine Matias. Nonparametric estimation of the density of the alternative hypothesis in a multiple testing setup. Application to local false discovery rate estimation. *ESAIM: Probability and Statistics*, 18(??):584–??, ??? 2014. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chassagneux:2014:DRB

- [349] Jean-François Chassagneux and Stéphane Crépey. Doubly reflected BSDEs with call protection and their approximation. *ESAIM: Probability and Statistics*, 18

- (?):613–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Kamatani:2014:LDM**
- Girard:2014:USC**
- [350] Stéphane Girard, Armelle Guillou, and Gilles Stupfler. Uniform strong consistency of a frontier estimator using kernel regression on high order moments. *ESAIM: Probability and Statistics*, 18(?):642–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Azais:2014:RNE**
- Mitov:2014:EAP**
- [351] Kosto V. Mitov and Saralees Nadarajah. Extremal and additive processes generated by Pareto distributed random vectors. *ESAIM: Probability and Statistics*, 18(?):667–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Cleynen:2014:SPN**
- Etoire:2014:ESS**
- [352] Pierre Étoré and Miguel Martinez. Exact simulation for solutions of one-dimensional Stochastic Differential Equations with discontinuous drift. *ESAIM: Probability and Statistics*, 18(?):686–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Sauve:2014:VST**
- Hillion:2014:NDB**
- [353] Erwan Hillion, Oliver Johnson, and Yaming Yu. A natural derivative on $[0, n]$ and a binomial Poincaré inequality. *ESAIM: Probability and Statistics*, 18(?):703–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Marie:2014:GMR**
- [354] Kengo Kamatani. Local degeneracy of Markov chain Monte Carlo methods. *ESAIM: Probability and Statistics*, 18(?):713–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Azais:2014:RNE**
- [355] Romain Azaïs. A recursive nonparametric estimator for the transition kernel of a piecewise-deterministic Markov process. *ESAIM: Probability and Statistics*, 18(?):726–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Cleynen:2014:SPN**
- [356] Alice Cleynen and Emilie Lebarbier. Segmentation of the Poisson and negative binomial rate models: a penalized estimator. *ESAIM: Probability and Statistics*, 18(?):750–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Sauve:2014:VST**
- [357] Marie Sauve and Christine Tuleau-Malot. Variable selection through CART. *ESAIM: Probability and Statistics*, 18(?):770–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic). **Marie:2014:GMR**
- [358] Nicolas Marie. A generalized mean-reverting equation and applications. *ESAIM: Probability and Statistics*, 18(?):799–??, ???? 2014. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Song:2014:OSF

- [359] Shiqi Song. Optional splitting formula in a progressively enlarged filtration. *ESAIM: Probability and Statistics*, 18(??):829–??, ????. 2014. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Marckert:2014:CCS

- [360] Jean-François Marckert and David Renault. Compact convex sets of the plane and probability theory. *ESAIM: Probability and Statistics*, 18(??):854–??, ????. 2014. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Benhenni:2014:LPE

- [361] Karim Benhenni and David Degras. Local polynomial estimation of the mean function and its derivatives based on functional data and regular designs. *ESAIM: Probability and Statistics*, 18(??):881–??, ????. 2014. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Guyader:2015:IIR

- [362] Arnaud Guyader, Nick Hengartner, Nicolas Jégou, and Eric Matzner-Løber. Iterative isotonic regression. *ESAIM: Probability and Statistics*, 19(??):1–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Pinelis:2015:EBC

- [363] Iosif Pinelis. Exact bounds on the closeness between the Student and standard normal distributions. *ESAIM: Probability and Statistics*, 19(??):24–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Bertail:2015:TIE

- [364] Patrice Bertail, Emilie Chautru, and Stéphane Cléménçon. Tail index estimation based on survey data. *ESAIM: Probability and Statistics*, 19(??):28–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Fort:2015:CLT

- [365] Gersende Fort. Central limit theorems for stochastic approximation with controlled Markov chain dynamics. *ESAIM: Probability and Statistics*, 19(??):60–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Marquez-Carreras:2015:SSP

- [366] David Márquez-Carreras. Small stochastic perturbations in a general fractional kinetic equation. *ESAIM: Probability and Statistics*, 19(??):81–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Barczy:2015:OSW

- [367] Mátyás Barczy, Peter Kern, and Vincent Krause. Operator scaled Wiener bridges. *ESAIM: Probability and Statistics*, 19(??):100–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Butucea:2015:SVS

- [368] Cristina Butucea, Yuri I. Ingster, and Irina A. Suslina. Sharp variable selection of a sparse submatrix in a high-dimensional noisy matrix. *ESAIM: Probability and Statistics*, 19(??):115–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Ourbih-Tari:2015:CMS

- [369] Megdouda Ourbih-Tari and Sofia Guebli. A comparison of methods for selecting values of simulation input variables. *ESAIM: Probability and Statistics*, 19(??):135–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Profeta:2015:SLI

- [370] Christophe Profeta. Some limiting laws associated with the integrated Brownian motion. *ESAIM: Probability and Statistics*, 19(??):148–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Vi:2015:HTM

- [371] Le Vi and Etienne Pardoux. Height and the total mass of the forest of genealogical trees of a large population with general competition. *ESAIM: Probability and Statistics*, 19(??):172–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Karouf:2015:RBD

- [372] Monia Karouf. Reflected BSDE's with discontinuous barrier and time delayed generators. *ESAIM: Probability and Statistics*, 19(??):194–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Sart:2015:MSP

- [373] Mathieu Sart. Model selection for Poisson processes with covariates. *ESAIM: Probability and Statistics*, 19(??):204–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Hirsch:2015:APC

- [374] Christian Hirsch, Gerd Gaiselmann, and Volker Schmidt. Asymptotic properties of collective-rearrangement algorithms. *ESAIM: Probability and Statistics*, 19(??):236–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cadre:2015:NRE

- [375] Benoît Cadre and Lionel Truquet. Non-parametric regression estimation onto a Poisson point process covariate. *ESAIM: Probability and Statistics*, 19(??):251–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ailliot:2015:CML

- [376] Pierre Ailliot and Françoise Pène. Consistency of the maximum likelihood estimate for non-homogeneous Markov switching models. *ESAIM: Probability and Statistics*, 19(??):268–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kovchegov:2015:OPS

- [377] Yevgeniy Kovchegov and Neşe Yıldız. Orthogonal polynomials for semi-nonparametric instrumental variables model. *ESAIM: Probability and Statistics*, 19(??):293–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bansaye:2015:WLL

- [378] Vincent Bansaye and Chunmao Huang. Weak law of large numbers for some Markov chains along non homogeneous genealogies. *ESAIM: Probability and Statistics*, 19(??):307–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Allez:2015:CSE

- [379] Romain Allez, Rémi Rhodes, and Vincent Vargas. Convergence of the spectrum of empirical covariance matrices for independent MRW processes. *ESAIM: Probability and Statistics*, 19(??):327–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Brehier:2015:AAM

- [380] Charles-Edouard Bréhier, Tony Lelièvre, and Mathias Rousset. Analysis of adaptive multilevel splitting algorithms in an idealized case. *ESAIM: Probability and Statistics*, 19(??):361–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Giuliano:2015:ARW

- [381] Rita Giuliano and Claudio Macci. Asymptotic results for weighted means of random variables which converge to a Dickman distribution, and some number theoretical applications. *ESAIM: Probability and Statistics*, 19(??):395–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Russo:2015:GNG

- [382] Francesco Russo and Frederi Viens. Gaussian and non-Gaussian processes of zero power variation. *ESAIM: Probability and Statistics*, 19(??):414–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Adamczak:2015:ECI

- [383] Radosław Adamczak and Witold Bednorz. Exponential concentration inequalities for additive functionals of Markov chains. *ESAIM: Probability and*

Statistics, 19(??):440–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bouguet:2015:QSC

- [384] Florian Bouguet. Quantitative speeds of convergence for exposure to food contaminants. *ESAIM: Probability and Statistics*, 19(??):482–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Angst:2015:PBR

- [385] Jürgen Angst. Poisson boundary of a relativistic diffusion in curved space-times: an example. *ESAIM: Probability and Statistics*, 19(??):502–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Marie:2015:SRP

- [386] Nicolas Marie. Sensitivities via rough paths. *ESAIM: Probability and Statistics*, 19(??):515–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fathi:2015:MLS

- [387] Max Fathi. Modified logarithmic Sobolev inequalities for canonical ensembles. *ESAIM: Probability and Statistics*, 19(??):544–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Mariucci:2015:AEI

- [388] Ester Mariucci. Asymptotic equivalence for inhomogeneous jump diffusion processes and white noise. *ESAIM: Probability and Statistics*, 19(??):560–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Rosenbaum:2015:SEF

- [389] Mathieu Rosenbaum and Marc Yor. Some explicit formulas for the Brownian bridge, Brownian meander and Bessel process under uniform sampling. *ESAIM: Probability and Statistics*, 19(??):578–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Boutsikas:2015:PGA

- [390] Michael V. Boutsikas. Penultimate gamma approximation in the CLT for skewed distributions. *ESAIM: Probability and Statistics*, 19(??):590–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Andreoletti:2015:HMM

- [391] Pierre Andreoletti, Dasha Loukianova, and Catherine Matias. Hidden Markov model for parameter estimation of a random walk in a Markov environment. *ESAIM: Probability and Statistics*, 19(??):605–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Ekstrom:2015:BST

- [392] Erik Ekström and Juozas Vaicenavicius. Bayesian sequential testing of the drift of a Brownian motion. *ESAIM: Probability and Statistics*, 19(??):626–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Devijver:2015:OIL

- [393] Emilie Devijver. An ℓ_1 -oracle inequality for the Lasso in multivariate finite mixture of multivariate Gaussian regression models. *ESAIM: Probability and Statistics*, 19(??):649–??, ??? 2015. CODEN

???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Delattre:2015:EPP

- [394] Maud Delattre, Valentine Genon-Catalot, and Adeline Samson. Estimation of population parameters in stochastic differential equations with random effects in the diffusion coefficient. *ESAIM: Probability and Statistics*, 19(??):671–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Penda:2015:DIB

- [395] S. Valère Bitseki Penda. Deviation inequalities for bifurcating Markov chains on Galton–Watson tree. *ESAIM: Probability and Statistics*, 19(??):689–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

deCastro:2015:RPF

- [396] Johann de Castro and Alexandre Janon. Randomized pick-freeze for sparse Sobol indices estimation in high dimension. *ESAIM: Probability and Statistics*, 19(??):725–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Mazo:2015:WLS

- [397] Gildas Mazo, Stéphane Girard, and Florence Forbes. Weighted least-squares inference for multivariate copulas based on dependence coefficients. *ESAIM: Probability and Statistics*, 19(??):746–??, ??? 2015. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lifshits:2015:BBM

- [398] Mikhail Lifshits and Ksenia Volkova. Bifractional Brownian motion: existence

and border cases. *ESAIM: Probability and Statistics*, 19(??):766–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Breton:2015:IDF

- [399] Jean-Christophe Breton and Renan Gobard. Infinite dimensional functional convergences in random balls model. *ESAIM: Probability and Statistics*, 19(??):782–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Walter:2015:RES

- [400] Clément Walter. Rare event simulation and splitting for discontinuous random variables. *ESAIM: Probability and Statistics*, 19(??):794–??, ????. 2015. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Yoshida:2016:PLE

- [401] Takuma Yoshida. Partially linear estimation using sufficient dimension reduction. *ESAIM: Probability and Statistics*, 20(??):1–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Bonnefont:2016:NSG

- [402] Michel Bonnefont, Aldéric Joulin, and Yutao Ma. A note on spectral gap and weighted Poincaré inequalities for some one-dimensional diffusions. *ESAIM: Probability and Statistics*, 20(??):18–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Fischer:2016:CTM

- [403] Markus Fischer and Giulia Livieri. Continuous time mean-variance portfolio optimization through the mean field ap-

proach. *ESAIM: Probability and Statistics*, 20(??):30–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Daly:2016:NDS

- [404] Fraser Daly. Negative dependence and stochastic orderings. *ESAIM: Probability and Statistics*, 20(??):45–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Dauxois:2016:ELC

- [405] Jean-Yves Dauxois, Alexis Flesch, and Davit Varron. Empirical likelihood confidence bands for mean functions of recurrent events with competing risks and a terminal event. *ESAIM: Probability and Statistics*, 20(??):66–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Nagy:2016:IDF

- [406] Stanislav Nagy, Irène Gijbels, Marek Omelka, and Daniel Hlubinka. Integrated depth for functional data: statistical properties and consistency. *ESAIM: Probability and Statistics*, 20(??):95–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Coulson:2016:PAS

- [407] Matthew Coulson, Robert E. Gaunt, and Gesine Reinert. Poisson approximation of subgraph counts in stochastic block models and a graphon model. *ESAIM: Probability and Statistics*, 20(??):131–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Gugushvili:2016:PCR

- [408] Shota Gugushvili and Peter Spreij. Posterior contraction rate for non-parametric Bayesian estimation of the dispersion coefficient of a stochastic differential equation. *ESAIM: Probability and Statistics*, 20(??):143–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Sandric:2016:ELT

- [409] Nikola Sandrić. Ergodicity of Lévy-type processes. *ESAIM: Probability and Statistics*, 20(??):154–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Heyne:2016:MSC

- [410] Gregor Heyne, Michael Kupper, Christoph Mainberger, and Ludovic Tangpi. Minimal supersolutions of convex BSDEs under constraints. *ESAIM: Probability and Statistics*, 20(??):178–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Krell:2016:SEJ

- [411] Nathalie Krell. Statistical estimation of jump rates for a piecewise deterministic Markov processes with deterministic increasing motion and jump mechanism. *ESAIM: Probability and Statistics*, 20(??):196–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Benaych-Georges:2016:SAG

- [412] Florent Benaych-Georges and Romain Couillet. Spectral analysis of the Gram matrix of mixture models. *ESAIM: Probability and Statistics*, 20(??):217–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Danka:2016:ABC

- [413] Tivadar Danka and Gyula Pap. Asymptotic behavior of critical indecomposable multi-type branching processes with immigration. *ESAIM: Probability and Statistics*, 20(??):238–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Hirsch:2016:MDS

- [414] Christian Hirsch, David Neuhäuser, and Volker Schmidt. Moderate deviations for shortest-path lengths on random segment processes. *ESAIM: Probability and Statistics*, 20(??):261–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Nourdin:2016:MLT

- [415] Ivan Nourdin, Giovanni Peccati, Guillaume Poly, and Rosaria Simone. Multidimensional limit theorems for homogeneous sums: A survey and a general transfer principle. *ESAIM: Probability and Statistics*, 20(??):293–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Kwemou:2016:NAO

- [416] Marius Kwemou. Non-asymptotic oracle inequalities for the Lasso and Group Lasso in high dimensional logistic model. *ESAIM: Probability and Statistics*, 20(??):309–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Rodriguez-Casal:2016:FDD

- [417] A. Rodríguez-Casal and P. Saavedra-Nieves. A fully data-driven method for estimating the shape of a point cloud. *ESAIM: Probability and Statistics*, 20

(?):332–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Albin:2016:ELT

- [418] Patrik Albin, Enkelejd Hashorva, Lanpeng Ji, and Chengxiu Ling. Extremes and limit theorems for difference of chi-type processes. *ESAIM: Probability and Statistics*, 20(?):349–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Doumas:2016:CCP

- [419] Aristides V. Doumas and Vassilis G. Papanicolaou. The coupon collector’s problem revisited: generalizing the double Dixie cup problem of Newman and Shepp. *ESAIM: Probability and Statistics*, 20(?):367–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cator:2016:CMT

- [420] Eric Cator and Henk Don. Conditioned multi-type Galton–Watson trees. *ESAIM: Probability and Statistics*, 20(?):400–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Privault:2016:PSC

- [421] Nicolas Privault. Poisson sphere counting processes with random radii. *ESAIM: Probability and Statistics*, 20(?):417–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Sohl:2016:ACB

- [422] Jakob Söhl and Mathias Trabs. Adaptive confidence bands for Markov chains and diffusions: Estimating the invariant

measure and the drift. *ESAIM: Probability and Statistics*, 20(?):432–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fraiman:2016:SRI

- [423] Ricardo Fraiman, Yanina Gimenez, and Marcela Svarc. Seeking relevant information from a statistical model. *ESAIM: Probability and Statistics*, 20(?):463–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Popier:2016:LBB

- [424] A. Popier. Limit behaviour of BSDE with jumps and with singular terminal condition. *ESAIM: Probability and Statistics*, 20(?):480–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Boutahar:2016:TEM

- [425] Mohamed Boutahar and Denys Pommeret. A test for the equality of monotone transformations of two random variables. *ESAIM: Probability and Statistics*, 20(?):510–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Hopfner:2016:ELT

- [426] Reinhard Höpfner, Eva Löcherbach, and Michèle Thieullen. Ergodicity and limit theorems for degenerate diffusions with time periodic drift. application to a stochastic Hodgkin–Huxley model. *ESAIM: Probability and Statistics*, 20(?):527–??, ???? 2016. CODEN ???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Barbu:2016:SSM

- [427] Vlad Stefan Barbu, Guglielmo D’Amico, Raimondo Manca, and Filippo Petroni. Step semi-Markov models and application to manpower management. *ESAIM: Probability and Statistics*, 20(??):555–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Duboscq:2016:ASS

- [428] Romain Duboscq and Renaud Marty. Analysis of a splitting scheme for a class of random nonlinear partial differential equations. *ESAIM: Probability and Statistics*, 20(??):572–??, ????. 2016. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Drame:2017:NBB

- [429] Ibrahima Drame, Etienne Pardoux, and A. B. Sow. Non-binary branching process and non-Markovian exploration process. *ESAIM: Probability and Statistics*, 21(??):1–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Sart:2017:ECD

- [430] Mathieu Sart. Estimating the conditional density by histogram type estimators and model selection. *ESAIM: Probability and Statistics*, 21(??):34–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Doumbia:2017:UMC

- [431] Mahamadou Doumbia, Nadia Oudjane, and Xavier Warin. Unbiased Monte Carlo estimate of stochastic differential equations expectations. *ESAIM: Probability and Statistics*, 21(??):56–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Konakov:2017:SDP

- [432] Valentin Konakov, Anna Kozhina, and Stéphane Menozzi. Stability of densities for perturbed diffusions and Markov chains. *ESAIM: Probability and Statistics*, 21(??):88–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Henry:2017:CLT

- [433] Benoît Henry. Central limit theorem for supercritical binary homogeneous Crump–Mode–Jagers processes. *ESAIM: Probability and Statistics*, 21(??):113–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Cadre:2017:MRE

- [434] Benoît Cadre, Nicolas Klutchnikoff, and Gaspar Massiot. Minimax regression estimation for Poisson coprocess. *ESAIM: Probability and Statistics*, 21(??):138–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Chen:2017:QEA

- [435] Jinwen Chen and Siqu Jian. Quasi-ergodicity for absorbing Markov processes via deviation inequality. *ESAIM: Probability and Statistics*, 21(??):159–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Owo:2017:PSB

- [436] Jean-Marc Owo. L_p -solutions of backward doubly stochastic differential equations with stochastic Lipschitz condition and $p \in (1, 2)$. *ESAIM: Probability and Statistics*, 21(??):168–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

- Bernardino:2017:NUP**
- [437] Elena Di Bernardino and Didier Rullière. A note on upper-patched generators for Archimedean copulas. *ESAIM: Probability and Statistics*, 21(??):183–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Sang:2017:FRS**
- [438] Hailin Sang and Lin Ge. Further refinement of self-normalized Cramér-type moderate deviations. *ESAIM: Probability and Statistics*, 21(??):201–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Franceschi:2017:TIA**
- [439] S. Franceschi and Kilian Raschel. Tutte’s invariant approach for Brownian motion reflected in the quadrant. *ESAIM: Probability and Statistics*, 21(??):220–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Simoes:2017:PLD**
- [440] Jefferson Elbert Simões, Daniel R. Figueiredo, and Valmir C. Barbosa. Power-law decay of the degree-sequence probabilities of multiple random graphs with application to graph isomorphism. *ESAIM: Probability and Statistics*, 21(??):235–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Owhadi:2017:QRB**
- [441] Houman Owhadi and Clint Scovel. Qualitative robustness in Bayesian inference. *ESAIM: Probability and Statistics*, 21(??):251–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Hoang:2017:EDK**
- [442] Van Ha Hoang. Estimating the division kernel of a size-structured population. *ESAIM: Probability and Statistics*, 21(??):275–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Gaunt:2017:SCG**
- [443] Robert E. Gaunt. A Stein characterisation of the generalized hyperbolic distribution. *ESAIM: Probability and Statistics*, 21(??):303–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Sarantsev:2017:TSI**
- [444] Andrey Sarantsev. Two-sided infinite systems of competing Brownian particles. *ESAIM: Probability and Statistics*, 21(??):317–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Boyer:2017:RRW**
- [445] Jean-Baptiste Boyer. On the reflected random walk on R^+ . *ESAIM: Probability and Statistics*, 21(??):350–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).
- Antunes:2017:SLS**
- [446] Nelson Antunes, Vlas Pipiras, Patrice Abry, and Darryl Veitch. Small and large scale behavior of moments of Poisson cluster processes. *ESAIM: Probability and Statistics*, 21(??):369–??, ????. 2017. CODEN ????. ISSN 1292-8100 (print), 1262-3318 (electronic).

Ciolek:2017:BPA

- [447] Gabriela Ciolek and Paweł Potorski. Bootstrapping periodically autoregressive models. *ESAIM: Probability and Statistics*, 21(?):394–??, ??? 2017. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Navarro:2017:SHV

- [448] Fabien Navarro and Adrien Saumard. Slope heuristics and V-fold model selection in heteroscedastic regression using strongly localized bases. *ESAIM: Probability and Statistics*, 21(?):412–??, ??? 2017. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Younso:2017:NCW

- [449] Ahmad Younso. On nonparametric classification for weakly dependent functional processes. *ESAIM: Probability and Statistics*, 21(?):452–??, ??? 2017. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Adamczak:2017:MEI

- [450] Radosław Adamczak, Witold Bednorz, and Paweł Wolff. Moment estimates implied by modified log-Sobolev inequalities. *ESAIM: Probability and Statistics*, 21(?):467–??, ??? 2017. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Debicki:2017:ETR

- [451] Krzysztof Dębicki, Enkelejd Hashorva, and Peng Liu. Extremes of γ -reflected Gaussian processes with stationary increments. *ESAIM: Probability and Statistics*, 21(?):495–??, ??? 2017. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cmiel:2017:VPE

- [452] Bogdan Cmiel and Teresa Ledwina. Validation of positive expectation dependence. *ESAIM: Probability and Statistics*, 21(?):536–??, ??? 2017. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Albin:2018:EVT

- [453] Patrik Albin. On extreme value theory for group stationary Gaussian processes. *ESAIM: Probability and Statistics*, 22(?):1–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Newton:2018:MDD

- [454] Nigel J. Newton. Manifolds of differentiable densities. *ESAIM: Probability and Statistics*, 22(?):19–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bigot:2018:CBW

- [455] Jérémie Bigot and Thierry Klein. Characterization of barycenters in the Wasserstein space by averaging optimal transport maps. *ESAIM: Probability and Statistics*, 22(?):35–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Clement:2018:AST

- [456] Emmanuelle Clément, Arnaud Gloter, and Huong Nguyen. Asymptotics in small time for the density of a stochastic differential equation driven by a stable Lévy process. *ESAIM: Probability and Statistics*, 22(?):58–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Duroux:2018:IST

- [457] Roxane Duroux and Erwan Scornet. Impact of subsampling and tree depth on random forests. *ESAIM: Probability and Statistics*, 22(??):96–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Champagnat:2018:UCP

- [458] Nicolas Champagnat and Denis Villemonais. Uniform convergence of penalized time-inhomogeneous Markov processes. *ESAIM: Probability and Statistics*, 22(??):129–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Beck:2018:CEO

- [459] Nicholas Beck and Mélina Mailhot. A consistent estimator to the orthant-based tail value-at-risk. *ESAIM: Probability and Statistics*, 22(??):163–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kohatsu-Higa:2018:SFP

- [460] Arturo Kohatsu-Higa and Gô Yûki. Stochastic formulations of the parametrix method. *ESAIM: Probability and Statistics*, 22(??):178–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Brunel:2018:CPP

- [461] Victor-Emmanuel Brunel. A change-point problem and inference for segment signals. *ESAIM: Probability and Statistics*, 22(??):210–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Funke:2018:AND

- [462] Benedikt Funke and Émeline Schmisser. Adaptive nonparametric drift estimation of an integrated jump diffusion process. *ESAIM: Probability and Statistics*, 22(??):236–??, ??? 2018. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Leon:2019:CLE

- [463] José Rafael León, Luis-Ángel Rodríguez, and Roberto Ruggiero. Consistency of a likelihood estimator for stochastic damping Hamiltonian systems. Totally observed data. *ESAIM: Probability and Statistics*, 23(??):1–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Fan:2019:TFM

- [464] Xiequan Fan and Jacques Lévy Véhel. Tempered fractional multistable motion and tempered multifractional stable motion. *ESAIM: Probability and Statistics*, 23(??):37–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bendikov:2019:RCC

- [465] Alexander Bendikov and Wojciech Cygan. On the rate of convergence in the central limit theorem for hierarchical Laplacians. *ESAIM: Probability and Statistics*, 23(??):68–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Letemplier:2019:LHS

- [466] Julien Letemplier and Thomas Simon. On the law of homogeneous stable functionals. *ESAIM: Probability and Statistics*, 23(??):82–??, ??? 2019. CODEN

???? ISSN 1292-8100 (print), 1262-3318 (electronic).

Zhang:2019:MDC

- [467] Xīlǐng Zhāng. A multi-dimensional central limit bound and its application to the Euler approximation for Lévy-SDEs. *ESAIM: Probability and Statistics*, 23(??):112–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Clement:2019:LPD

- [468] Emmanuelle Clément, Arnaud Gloter, and Huong Nguyen. LAMN property for the drift and volatility parameters of a sde driven by a stable Lévy process. *ESAIM: Probability and Statistics*, 23(??):136–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Delattre:2019:MCT

- [469] Sylvain Delattre and Nicolas Fournier. On Monte-Carlo tree search for deterministic games with alternate moves and complete information. *ESAIM: Probability and Statistics*, 23(??):176–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chau:2019:FGR

- [470] Huy N. Chau, Chaman Kumar, Miklós Rásonyi, and Sotirios Sabanis. On fixed gain recursive estimators with discontinuity in the parameters. *ESAIM: Probability and Statistics*, 23(??):217–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Marque-Pucheu:2019:ESE

- [471] Sophie Marque-Pucheu, Guillaume Perin, and Josselin Garnier. Efficient se-

quential experimental design for surrogate modeling of nested codes. *ESAIM: Probability and Statistics*, 23(??):245–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Mure:2019:OCB

- [472] Joseph Muré. Optimal compromise between incompatible conditional probability distributions, with application to Objective Bayesian Kriging. *ESAIM: Probability and Statistics*, 23(??):271–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Clemençon:2019:OSS

- [473] Stephan Cléménçon, Patrice Bertail, Emilie Chautru, and Guillaume Papa. Optimal survey schemes for stochastic gradient descent with applications to M -estimation. *ESAIM: Probability and Statistics*, 23(??):310–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gu:2019:SES

- [474] Yu Gu. The 1D Schrödinger equation with a spacetime white noise: the average wave function. *ESAIM: Probability and Statistics*, 23(??):338–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Bulinski:2019:SEC

- [475] Alexander Bulinski and Alexey Kozhevin. Statistical estimation of conditional Shannon entropy. *ESAIM: Probability and Statistics*, 23(??):350–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cousin:2019:CSI

- [476] A. Cousin, A. Janon, V. Maume-Deschamps, and I. Niang. On the consistency of Sobol indices with respect to stochastic ordering of model parameters. *ESAIM: Probability and Statistics*, 23(??):387–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Miclo:2019:CIQ

- [477] Laurent Miclo. Complex intertwining and quantification of discrete free motions. *ESAIM: Probability and Statistics*, 23(??):409–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dallaporta:2019:SRE

- [478] Sandrine Dallaporta and Johann De Castro. Sparse recovery from extreme eigenvalues deviation inequalities. *ESAIM: Probability and Statistics*, 23(??):430–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lagnoux:2019:BRT

- [479] Agnès Lagnoux, Thi Mong Ngoc Nguyen, and Frédéric Proïa. On the Bickel–Rosenblatt test of goodness-of-fit for the residuals of autoregressive processes. *ESAIM: Probability and Statistics*, 23(??):464–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Diehn:2019:MLE

- [480] Manuel Diehn, Axel Munk, and Daniel Rudolf. Maximum likelihood estimation in hidden Markov models with inhomogeneous noise. *ESAIM: Probability*

and Statistics, 23(??):492–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Kroll:2019:ROE

- [481] Martin Kroll. Rate optimal estimation of quadratic functionals in inverse problems with partially unknown operator and application to testing problems. *ESAIM: Probability and Statistics*, 23(??):524–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Yao:2019:BIM

- [482] Nian Yao and Zhengliang Zhang. Beckner inequalities for Moebius measures on spheres. *ESAIM: Probability and Statistics*, 23(??):552–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lejay:2019:TCE

- [483] Antoine Lejay, Ernesto Mordecki, and Soledad Torres. Two consistent estimators for the skew Brownian motion. *ESAIM: Probability and Statistics*, 23(??):567–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Herve:2019:EGB

- [484] Loïc Hervé, Sana Louhichi, and Françoise Pène. Exponential growth of branching processes in a general context of lifetimes and birthtimes dependence. *ESAIM: Probability and Statistics*, 23(??):584–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Herve:2019:MEL

- [485] Loïc Hervé, Sana Louhichi, and Françoise Pène. Multiplicative ergodicity of Laplace transforms for additive functional of Markov chains. *ESAIM: Probability and Statistics*, 23(??):607–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Marguet:2019:LLN

- [486] Aline Marguet. A law of large numbers for branching Markov processes by the ergodicity of ancestral lineages. *ESAIM: Probability and Statistics*, 23(??):638–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Loffler:2019:WSH

- [487] Matthias Löffler. Wald statistics in high-dimensional PCA. *ESAIM: Probability and Statistics*, 23(??):662–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Xie:2019:TBC

- [488] Junshan Xie and Gaoming Sun. A test for block circular symmetric covariance structure with divergent dimension. *ESAIM: Probability and Statistics*, 23(??):672–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Inglot:2019:IEN

- [489] Tadeusz Inglot, Teresa Ledwina, and Bogdan Ćmiel. Intermediate efficiency in nonparametric testing problems with an application to some weighted statistics. *ESAIM: Probability and Statistics*, 23(??):697–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Lorek:2019:AMM

- [490] Paweł Lorek. Antiduality and Möbius monotonicity: generalized coupon collector problem. *ESAIM: Probability and Statistics*, 23(??):739–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Duarte:2019:SCE

- [491] Aline Duarte, Eva Löcherbach, and Guilherme Ost. Stability, convergence to equilibrium and simulation of non-linear Hawkes processes with memory kernels given by the sum of Erlang kernels. *ESAIM: Probability and Statistics*, 23(??):770–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Cerf:2019:GWB

- [492] Raphaël Cerf and Joseba Dalmau. Galton–Watson and branching process representations of the normalized Perron–Frobenius eigenvector. *ESAIM: Probability and Statistics*, 23(??):797–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Nielsen:2019:LTQ

- [493] Mikkel Slot Nielsen and Jan Pedersen. Limit theorems for quadratic forms and related quantities of discretely sampled continuous-time moving averages. *ESAIM: Probability and Statistics*, 23(??):803–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Buraczewski:2019:LDE

- [494] Dariusz Buraczewski and Mariusz Maślanka. Large deviation estimates for branching random walks. *ESAIM:*

Probability and Statistics, 23(??):823–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Godichon-Baggioni:2019:ASR

- [495] Antoine Godichon-Baggioni. L^p and almost sure rates of convergence of averaged stochastic gradient algorithms: locally strongly convex objective. *ESAIM: Probability and Statistics*, 23(??):841–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Zheng:2019:PTT

- [496] Guangqu Zheng. A Peccati–Tudor type theorem for Rademacher chaoses. *ESAIM: Probability and Statistics*, 23(??):874–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Chraïbi:2019:OIP

- [497] H. Chraïbi, A. Dutfoy, T. Galtier, and J. Garnier. On the optimal importance process for piecewise deterministic Markov process. *ESAIM: Probability and Statistics*, 23(??):893–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Giraud:2019:DIB

- [498] Davide Giraud. Deviation inequalities for Banach space valued martingales differences sequences and random fields. *ESAIM: Probability and Statistics*, 23(??):922–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Gugushvili:2019:BWN

- [499] Shota Gugushvili, Frank van der Meulen, Moritz Schauer, and Peter Spreij. Bayesian wavelet de-noising with

the caravan prior. *ESAIM: Probability and Statistics*, 23(??):947–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Tanguy:2019:IOS

- [500] Kevin Tanguy. Improved one-sided deviation inequalities under regularity assumptions for product measures. *ESAIM: Probability and Statistics*, 23(??):979–??, ??? 2019. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Dang:2020:EMF

- [501] Thi-To-Nhu Dang. Estimation of the multifractional function and the stability index of linear multifractional stable processes. *ESAIM: Probability and Statistics*, 24(??):1–??, ??? 2020. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Tang:2020:BEB

- [502] Xufei Tang, Xuejun Wang, Yi Wu, and Fei Zhang. The Berry–Esseen bound of a wavelet estimator in non-randomly designed nonparametric regression model based on ANA errors. *ESAIM: Probability and Statistics*, 24(??):21–??, ??? 2020. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).

Arbel:2020:SSG

- [503] Julyan Arbel, Olivier Marchal, and Hien D. Nguyen. On strict sub-Gaussianity, optimal proxy variance and symmetry for bounded random variables. *ESAIM: Probability and Statistics*, 24(??):39–??, ??? 2020. CODEN ??? ISSN 1292-8100 (print), 1262-3318 (electronic).