

# A Complete Bibliography of Publications in *Mathematical Methods of 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](mailto:beebe@math.utah.edu), [beebe@acm.org](mailto:beebe@acm.org),  
[beebe@computer.org](mailto:beebe@computer.org) (Internet)  
WWW URL: <http://www.math.utah.edu/~beebe/>

29 April 2020  
Version 1.18

## Title word cross-reference

$\alpha$  [589, 628, 228]. AR(1) [108]. ARCH( $p$ ) [348].  $\beta$  [226, 409].  $\mathcal{L}$  [230].  $D$  [281, 369, 294, 320, 148].  $E$  [254].  $f$  [581].  $G$  [331].  $K$  [456, 10].  $K_n$  [397].  $L$  [66, 59, 582].  $l^n$  [162].  $L_1$  [344, 439, 466].  $L_2$  [96].  $L_p$  [49, 210, 285, 508].  $M$  [127, 420, 364, 297, 286, 292].  $\mathbf{L}_p$  [564].  $\mathbf{R}$  [338].  $\mathbf{R}^2$  [247].  $N$  [364, 140].  $P$  [536, 414, 294].  $\phi$  [345, 62].  $R$  [66, 59].  $R^d$  [414].  $s_R^{k-p}$  [95].  $t$  [539].  $\tau$  [409].  $U$  [461, 631, 589, 337].  $V$  [337].

**-balls** [162]. **-class** [230]. **-computation** [331]. **-convex** [369]. **-dependent** [589]. **-dimensional** [320]. **-Divergence** [628, 345]. **-divergences** [581]. **-estimation** [466]. **-estimators** [127, 420, 297, 286, 292]. **-losses** [564]. **-mean** [210]. **-method** [344]. **-minimax** [96]. **-mixing** [409, 226, 62, 228]. **-nearest** [397]. **-norms** [49]. **-optimal** [281, 254]. **-permutations** [10]. **-posterior** [148, 294]. **-Processes** [631]. **-Quantization** [439]. **-regressive** [226]. **-sample** [456, 140]. **-statistic** [539, 589]. **-statistics** [461, 582, 337]. **-tests** [66, 59]. **-value** [294].

**1** [506, 149]. **10** [246]. **11** [324]. **17** [434].

**2** [24, 25, 513]. **2000c** [196]. **2002e** [246].

**370** [434].

**4** [111, 142].

**60200a** [111].  
**8** [196].  
**93m** [149]. **95g** [24, 25]. **96c** [142]. **97c** [111].  
**Abel** [545]. **absolute** [125]. **absolutely** [29]. **accuracy** [364, 238, 87, 144, 108, 192]. **accurate** [561]. **Acknowledgement** [142]. **Adaptation** [481, 386, 64, 9]. **adapting** [112]. **Adaptive** [487, 498, 343, 214, 385, 431, 237, 242, 493, 150, 187, 519, 409, 549, 268, 170, 234, 155, 198, 473, 271, 320, 295, 199, 339, 231, 334, 203, 233, 119, 104, 222, 244, 305, 530, 564, 488, 509]. **Addendum** [142]. **Additive** [215]. **Adjusted** [626]. **Admissibility** [634]. **Admissible** [252]. **affine** [267]. **against** [455, 230]. **aggregation** [369, 370]. **algebraically** [189]. **algorithm** [558, 416]. **Almost** [325]. **Alphabets** [606]. **Alternatives** [629, 623, 515, 23, 17, 12, 24, 25, 92]. **analogues** [221, 246]. **Analysis** [604, 156, 544, 299, 312, 494, 595]. **analytic** [102, 269, 300, 268, 195, 508]. **Anderson** [293]. **anisotropic** [457]. **anisotropy** [481]. **ANOVA** [245]. **Application** [472, 615, 291, 520, 287, 410, 403, 506, 513]. **applications** [492, 536, 580, 438, 340, 412, 70, 139, 228, 273, 279, 337, 562]. **Approach** [614, 630, 596, 127, 349, 271, 461, 107, 372, 419, 270, 440, 263, 305, 255, 590, 27, 519, 14, 148]. **Approximation** [624, 492, 536, 580, 559, 81, 381, 213, 48, 130, 29, 27, 42, 129, 512, 545, 416, 93, 146, 61, 579, 585, 541]. **Approximations** [438, 456, 584]. **arbitrary** [7, 58]. **ARCH** [527, 406, 302]. **Archimedean** [265]. **argument** [587]. **ARMA** [406, 6]. **ARMA-errors** [6]. **arrays** [217, 228, 552]. **assessing** [599]. **associated** [166]. **Association** [347, 250]. **assumptions** [600, 219]. **Asymptotic** [626, 619, 613, 629, 515, 524, 555, 528, 617, 5, 388, 522, 48, 583, 72, 241, 26, 91, 471, 28, 296, 101, 10, 9, 19, 604, 350, 595, 243, 20, 585, 46, 73, 219, 403, 49, 177, 325, 211, 89, 261, 413, 179, 135, 483, 87, 144, 108, 18, 123, 286, 292, 355, 57, 138, 8, 121, 293, 106, 274, 181, 133, 34]. **Asymptotically** [437, 288, 164, 260, 102, 152, 23, 17, 12, 24, 25, 638, 298, 430, 275, 116, 123]. **Asymptotics** [503, 263, 68, 148, 194, 588]. **Attraction** [606]. **auto** [226]. **autocorrelation** [259]. **Autoregression** [618, 629, 623, 44, 76, 88, 115, 520, 87, 144, 350]. **Autoregressive** [609, 610, 36, 259, 528, 344, 109, 408, 19, 34, 441, 395]. **average** [138]. **Averaging** [42, 129, 27, 369, 572].  
**B** [149]. **Bahadur** [127, 315, 179, 224, 92, 337, 293, 51]. **balanced** [544]. **Balancing** [608]. **ballistic** [522, 533]. **balls** [162]. **Banach** [439]. **Banks** [497]. **Baringhaus** [92]. **based** [527, 366, 567, 1, 344, 263, 48, 476, 345, 249, 255, 557, 329, 494, 451, 565, 31]. **bases** [517]. **Baxter** [552]. **Bayes** [271, 72, 79, 68, 99, 323, 106, 403]. **Bayesian** [596, 399, 586, 349, 445, 378, 281, 372, 419, 620, 323]. **Behavior** [619, 314, 89, 515, 91, 28, 585, 38, 403]. **behaviour** [325, 72, 135]. **Berkson** [632]. **Bernoullian** [185]. **best** [512, 188]. **betas** [599]. **between** [497, 372, 419, 599, 94, 239, 68, 4, 149]. **BGWR** [70]. **bias** [367, 504]. **biased** [52, 97]. **Biclustering** [612]. **bilinear** [28]. **Binary** [609, 269, 185]. **Binomial** [620, 16]. **Bivariate** [605, 255, 41]. **blind** [470]. **blocks** [266]. **blockwise** [231]. **blurred** [563]. **Bochner** [124]. **bootstrap** [48, 364, 266, 37, 32]. **bootstrapped** [492]. **Bootstrapping** [60, 539]. **Borel** [94]. **bound** [232, 583, 138]. **Boundary** [603, 224]. **bounded** [313]. **bounds** [399, 210, 538, 468, 475, 179, 579, 507, 32].

**branching** [70, 18]. **Bridge** [488]. **brief** [577]. **Brownian** [86, 111, 77]. **Burdick** [174].

**C.** [435]. **calibrated** [32]. **canonical** [494, 595]. **Cantelli** [33]. **Cardinal** [379, 616]. **case** [503, 468, 475]. **cases** [72]. **CCC** [613]. **CDF** [287]. **Censored** [637, 622, 444, 367, 255, 415, 20, 495, 553, 531]. **censoring** [184, 559, 343, 486, 489]. **Central** [631, 70, 228, 341, 78]. **cepstrum** [483]. **certain** [570]. **Cervonenkis** [342]. **chain** [214, 336, 128, 191]. **chains** [299, 239]. **Change** [326, 356, 106, 151, 376, 288, 524, 438, 270, 482, 48, 346, 342, 132, 392, 576, 73]. **Change-point** [326, 106, 288, 438, 482, 48, 132, 392]. **change-set** [342]. **Changes** [630, 452]. **channel** [393, 392]. **channels** [403]. **characteristic** [366, 91, 257]. **characteristics** [347]. **Characterization** [39, 201, 54, 550, 135, 464, 4, 149]. **Characterizations** [265, 303, 361, 56, 160]. **characterizing** [587]. **Chi** [618, 5]. **Chi-Square** [618, 5]. **choice** [75, 117]. **circle** [254]. **circular** [431, 83]. **claims** [380]. **class** [573, 420, 5, 116, 230, 120, 9]. **Classes** [597, 320, 446, 342, 285]. **classical** [599]. **classification** [514, 172]. **close** [318]. **clustering** [439]. **coefficient** [376, 260, 233, 590, 216, 594]. **Coefficients** [610, 528]. **Comment** [434, 577, 435]. **comments** [118]. **committed** [477]. **common** [551]. **compactly** [358]. **compare** [561]. **Comparing** [317, 311]. **comparison** [90, 554]. **complementary** [303]. **complexity** [235]. **component** [430, 8]. **components** [487, 252, 571]. **composite** [236, 550]. **comprehensive** [554]. **computation** [224, 331]. **computing** [194]. **concave** [291]. **Concentration** [523, 531]. **concept** [294]. **condition** [356]. **Conditional** [631, 429, 107, 573, 517, 248, 39, 173]. **Conditionally** [609]. **conditions** [37, 355]. **confidence** [166, 85, 48, 284, 138, 427, 32]. **Conservative** [427]. **Consistency** [429, 291, 207, 100, 110, 131, 395]. **Consistent** [360, 437, 158, 30, 183]. **constancy** [361]. **constants** [96]. **constrained** [525]. **constraints** [251, 535]. **constructing** [361]. **construction** [331]. **Contacts** [359, 365, 371, 377, 384, 391, 398, 405, 411, 417, 423, 428, 436, 443, 449, 454, 460, 467, 474, 480, 485, 491, 496, 500, 505, 511, 516, 521, 526, 532, 537, 542, 548]. **contained** [290]. **Contaminated** [619, 157]. **context** [533]. **contiguous** [515]. **Continuous** [546, 211, 169, 555, 373, 518, 266, 120, 592]. **continuous-time** [518]. **continuously** [173]. **contoured** [504]. **contrast** [50]. **controlling** [272]. **Convergence** [309, 141, 71, 53, 272, 445, 199, 74, 35, 263, 208, 62, 576, 588, 105, 257, 579]. **convex** [360, 369, 197, 370]. **convolution** [301, 197, 8, 209]. **convolutions** [314]. **copula** [387, 456, 492, 524, 580]. **copulas** [265, 602]. **correct** [32]. **Correction** [86, 111, 126, 442, 71]. **corrections** [440]. **correctness** [37]. **correlated** [247]. **Correlation** [638, 610, 574, 590, 442, 433]. **correlations** [4, 149]. **corresponding** [332]. **corrupted** [339]. **Countable** [606]. **counterfactuals** [331]. **counting** [158, 122]. **coupling** [3]. **Covariance** [434, 435, 607, 569, 498, 56, 472, 459, 312, 560, 154, 404]. **covariances** [42]. **covariate** [495]. **Covariates** [634, 130]. **covering** [346]. **Cox** [158, 471, 216]. **Cramér** [246, 515, 582, 293, 221, 37]. **Cramér-Rao** [221]. **Cramér-type** [37]. **Cramér-von** [293]. **criterion** [497]. **critical** [95]. **Crossing** [603]. **crossover** [544]. **cube** [300]. **cube-like** [300]. **cumulative** [71, 53, 422, 495, 553]. **Current** [190, 291]. **current-status** [291]. **curve** [333, 309, 531, 601]. **curves** [203, 313].

**CUSUM** [73]. **cut** [529]. **cut-off** [529].  
**D** [434]. **Darling** [293]. **Darmois** [167].  
**Data** [626, 608, 637, 622, 240, 444, 43, 437, 1, 573, 291, 502, 256, 462, 322, 512, 545, 499, 415, 278, 375, 531, 52, 182]. **Data-driven** [240]. **decisions** [566]. **decomposable** [67]. **decomposition** [465]. **Deconvolution** [632, 385, 598, 330, 564]. **Deconvolving** [358]. **Deficiency** [611, 66, 59, 229]. **defined** [247]. **deformation** [407]. **degenerate** [309, 337]. **degrees** [5]. **delay** [267]. **delta** [472, 410]. **delta-method** [472]. **densities** [487, 110, 549, 358]. **Density** [621, 624, 628, 120, 604, 632, 77, 86, 111, 124, 338, 360, 282, 211, 295, 169, 555, 199, 517, 214, 385, 263, 316, 476, 113, 266, 457, 137, 161, 462, 409, 273, 330, 535, 426, 556, 370, 96, 234, 508, 484, 52]. **dependence** [296, 255, 356, 38, 219]. **Dependent** [617, 166, 486, 385, 340, 589, 217, 408, 161, 322, 234, 151, 227, 223]. **depending** [173]. **depth** [503]. **derivatives** [161, 535]. **design** [402, 309, 543, 563, 457, 6]. **Designs** [617, 281, 254, 95]. **detecting** [270, 73]. **Detection** [633, 630, 452, 438, 162, 237, 242, 277, 321, 374, 425, 540, 534, 600, 151]. **detectors** [354]. **determinant** [134]. **Deterministic** [608]. **Deviation** [624, 147, 210, 510, 499, 308, 507]. **deviations** [582, 67, 297, 132, 273, 389, 337, 355, 128, 227, 223]. **difference** [599, 159, 125]. **differences** [447]. **different** [317, 311]. **differentiable** [150]. **differential** [267]. **diffusion** [514, 260, 233, 289, 458, 336, 202, 9]. **dimension** [237, 242, 348]. **dimensional** [320, 259, 414, 336, 101, 209, 509]. **dimensions** [569, 137]. **discounted** [463]. **discrete** [453, 502, 236, 22, 13, 11, 575, 121]. **Discriminant** [299]. **discrimination** [239, 68]. **Distance** [63, 446, 476, 584, 30, 84, 451, 154, 302]. **distances** [581]. **distinguished** [264, 324]. **distortions** [172]. **Distribution** [618, 617, 104, 630, 620, 314, 16, 45, 107, 115, 559, 486, 407, 333, 48, 584, 130, 80, 116, 153, 464, 396, 557, 18, 145, 576, 318, 565, 597, 8, 160, 594, 541, 38, 83, 525]. **distribution-free** [116]. **Distributions** [615, 479, 107, 326, 163, 261, 453, 194, 72, 102, 39, 230, 126, 114, 551, 172, 21, 123, 318, 58, 4, 504, 196, 171, 197, 547, 201, 206, 252, 191, 149, 133]. **Divergence** [628, 283, 345]. **divergences** [581]. **divisible** [126, 114]. **does** [125]. **Domains** [606, 300]. **Donsker** [446]. **Donsker-classes** [446]. **down** [576]. **drift** [406, 233, 289, 458]. **driven** [256, 240]. **Dutilleul** [435]. **dyadic** [481]. **dynamical** [225, 165].  
**edges** [269]. **Edgeworth** [381, 335, 364]. **effects** [103, 549]. **Efficiency** [565, 182, 315, 357, 522, 583, 179, 193, 67, 224, 58, 92, 337, 355, 274, 134]. **Efficient** [300, 353, 451, 191, 258, 594, 441, 164, 275, 260, 102, 40]. **Efron** [37]. **ellipsoids** [65, 427]. **elliptically** [504]. **EM-estimator** [41]. **emperors** [577]. **Empirical** [378, 618, 631, 98, 396, 627, 99, 276, 314, 399, 49, 271, 115, 200, 262, 456, 492, 580, 424, 363, 217, 520, 335, 341, 280, 249, 28, 506, 513, 329, 287, 250, 207, 257, 71, 53, 38]. **Entropic** [606]. **entropy** [397]. **environment** [522, 533, 452]. **equality** [472, 116]. **equals** [2]. **equation** [437]. **equations** [275, 267, 159]. **equivalence** [241]. **ergodic** [555, 573, 260, 447, 307]. **ergodicity** [400]. **Errata** [24, 25, 22]. **Erratum** [246, 34, 196, 324]. **Error** [637, 470, 396, 317, 311, 58, 8, 93, 146, 207, 594]. **Errors** [617, 614, 632, 226, 477, 306, 310, 426, 6]. **Errors-in-Variables** [614, 226]. **estimability** [330]. **estimate** [100, 8]. **estimates** [1, 36, 115, 288, 573, 482, 72, 30, 29, 3, 137, 302, 143, 97]. **Estimating** [608, 458, 535, 437, 42]. **Estimation** [527, 272, 613, 211, 259, 283, 407, 470, 113, 7,

543, 621, 374, 425, 551, 159, 609, 204, 307, 336, 628, 434, 426, 615, 463, 404, 435, 525, 607, 395, 349, 338, 360, 166, 178, 320, 282, 498, 295, 200, 169, 343, 372, 419, 199, 486, 339, 164, 231, 517, 420, 490, 157, 275, 214, 226, 431, 373, 260, 357, 247, 333, 453, 502, 203, 533, 518, 446, 158, 408, 476, 309, 233, 289, 583, 119, 102, 104, 80, 205, 222, 305, 457, 367, 354, 220, 118, 321, 47, 493, 284, 459, 82, 285, 530]. **estimation** [161, 590, 165, 202, 120, 123, 462, 150, 187, 192, 519, 409, 300, 549, 19, 34, 268, 588, 301, 353, 375, 287, 380, 84, 350, 494, 451, 105, 170, 99, 121, 216, 356, 556, 106, 40, 191, 258, 594, 96, 441, 541, 348, 234, 508, 198, 276, 466, 183, 235, 601]. **Estimator** [604, 429, 430, 559, 332, 413, 522, 26, 477, 79, 483, 131, 101, 229, 499, 572, 243, 20, 41]. **Estimators** [617, 251, 133, 124, 127, 382, 325, 211, 88, 524, 555, 420, 263, 316, 48, 90, 476, 98, 570, 266, 135, 297, 112, 238, 396, 87, 144, 108, 317, 311, 286, 292, 273, 415, 442, 433, 397, 389, 58, 597, 370, 484, 488, 227, 52, 403, 50]. **evaluated** [38]. **Evaluation** [238]. **event** [278]. **event-history** [278]. **events** [21]. **Exact** [339, 194]. **Examples** [419]. **excursions** [75, 117]. **existence** [400, 208]. **expansion** [261, 363, 179, 335, 364, 471]. **expansions** [388, 381, 26, 19, 34]. **Expectation** [464]. **expectations** [173]. **expected** [463]. **experiments** [103, 290, 128, 6]. **Explicit** [544, 557]. **explosive** [144]. **exponent** [133]. **Exponential** [538, 603, 303, 418, 593, 54, 523, 574, 551, 464, 189, 4, 565, 149, 525, 571]. **exponentiality** [577, 230, 355, 565]. **exponentiated** [353]. **expressed** [452]. **expressions** [557]. **Extended** [560, 601]. **extension** [167]. **extensions** [574]. **Extremal** [566, 16]. **extreme** [272, 559]. **extremum** [304].

**factor** [390]. **factorial** [95]. **factorization** [586]. **Families** [603, 303, 418, 593, 54, 2, 189, 68]. **family** [30, 442, 433, 547]. **feedback** [129]. **field** [15, 46]. **fields** [429, 247, 78, 75, 117, 279]. **filtered** [290]. **filtering** [65, 271, 152]. **filters** [575]. **finite** [518, 386, 47, 299, 128]. **first** [408]. **Fisher** [318, 584, 63]. **Fisher-type** [63]. **Fit** [629, 412, 249, 193, 421, 568, 145, 240]. **fitting** [327]. **fixed** [166, 87, 144]. **forms** [507, 562]. **formula** [66, 59, 331]. **foundations** [599]. **Fourier** [254, 363]. **fractional** [468, 475, 95]. **framework** [540]. **free** [116]. **freedom** [5]. **Function** [618, 314, 366, 1, 115, 339, 104, 457, 354, 91, 530, 101, 322, 499, 415, 432, 572, 463, 541, 495, 553, 41]. **Functional** [212, 168, 105, 319, 573, 431, 35, 587, 158, 341, 493, 202, 499]. **functionals** [77, 86, 111, 49, 261, 113, 305, 26, 477, 28, 186, 493, 204, 123, 501, 506, 513, 576, 301, 198]. **Functions** [624, 567, 210, 54, 80, 321, 374, 425, 307, 568, 150, 187, 501, 506, 513, 300, 545, 268, 504, 170, 197, 195, 257, 71, 53, 40, 96, 308, 508, 38].

**gain** [146]. **gamma** [382]. **GARCH** [400, 613, 276]. **Gaussian** [349, 536, 559, 528, 232, 470, 305, 393, 483, 75, 117, 27, 129, 501, 15, 195, 160, 234, 73]. **General** [603, 534, 127, 286, 292, 318, 206, 46, 395, 501]. **generalization** [56]. **generalizations** [293]. **Generalized** [605, 382, 413, 193, 369, 486, 130, 447, 79, 464, 557, 154, 160, 308]. **generated** [303]. **generating** [432]. **geometric** [400]. **Gini** [599]. **given** [581, 380]. **Glivenko** [33]. **global** [57]. **GM** [520]. **GM-testing** [520]. **GMANOVA** [560]. **Goodness** [145, 412, 249, 193, 421, 568]. **Goodness-of-fit** [145, 412, 249, 193, 421, 568]. **Grouped** [401]. **growing** [237, 242]. **growth** [601]. **guarantee** [551].

- H** [435]. **half** [497]. **hazard** [602, 1, 255, 554]. **hazard-based** [255]. **Heavy** [625, 615, 559, 279]. **heavy-tailed** [559, 279]. **height** [153]. **Hellinger** [30]. **Help** [359, 365, 371, 377, 384, 391, 398, 405, 411, 417, 423, 428, 436, 443, 449, 454, 460, 467, 474, 480, 485, 491, 496, 500, 505, 511, 516, 521, 526, 532, 537, 542, 548]. **Henze** [92]. **heterogeneity** [278]. **heteroscedastic** [200, 262, 509]. **heteroscedasticity** [488]. **hidden** [152, 336, 403]. **High** [75, 117, 374, 336, 509, 219]. **high-dimensional** [336, 509]. **high-variable** [374]. **Higher** [177, 561, 137]. **Hilbert** [340]. **Hilbert-valued** [340]. **Hilbertian** [250]. **Hill** [413, 587]. **Histogram** [444]. **history** [278]. **Hölder** [257, 320]. **Hölderian** [341]. **homodyne** [354, 375]. **homogeneity** [15]. **hybrid** [438]. **hypotheses** [43, 406, 236, 550, 225, 145, 195, 566, 148]. **Hypothesis** [630, 319, 200, 328, 23, 17, 12, 24, 25, 126, 114, 306, 310, 368, 155]. **hypothetical** [172].
- ideal** [354]. **identifiability** [330]. **identities** [464]. **identity** [569, 56]. **II** [24, 66, 475, 419, 103, 17, 242, 310, 22, 13, 117, 144, 317, 506, 513, 450, 292, 227]. **III** [23]. **ill** [529, 543]. **ill-posed** [529, 543]. **Image** [393, 269, 204]. **images** [185]. **immigration** [18]. **imply** [125]. **improve** [192]. **improved** [597]. **incidental** [143]. **incomplete** [1, 326]. **inconsistent** [175]. **Increase** [608]. **increment** [581]. **Independence** [125, 387, 469, 163, 201, 274, 383, 298, 473]. **independent** [125, 189, 179]. **Index** [608, 497, 559, 519]. **indirect** [570, 82, 451]. **individual** [278]. **induced** [212]. **Inequalities** [340, 327, 351, 523, 562]. **inequality** [586, 221, 246, 552]. **Inference** [612, 345, 424, 518, 557, 451]. **infinite** [115, 259, 101, 209]. **infinite-dimensional** [259, 101, 209]. **infinitely** [126, 114, 150]. **influence** [544, 313]. **Information** [270, 326, 318, 290, 63]. **Information-theoretic** [270]. **inhomogeneity** [481]. **inhomogeneous** [458, 64]. **input** [275]. **inputs** [385]. **insurance** [463]. **integral** [194]. **integrated** [580, 412, 249, 224, 8, 61, 198]. **integration** [215]. **intensity** [567, 538, 368, 122]. **intermediate** [479, 193, 67]. **Interpolation** [616, 512, 578]. **Interval** [184, 268]. **intervals** [166, 48, 138]. **intraclass** [442, 433]. **Introduced** [611]. **invariance** [250, 390, 151]. **Invariant** [634, 191, 143, 140]. **Inverse** [633, 626, 627, 540, 352, 534, 287, 160]. **inversion** [14]. **invertible** [258]. **invitation** [220]. **involving** [251]. **ion** [403]. **isomorphism** [94]. **isotropic** [584]. **iterated** [168].
- Jacobi** [545]. **Jittering** [604]. **Johann** [176]. **joint** [77, 86, 111, 602, 153]. **jump** [336]. **jumps** [538, 170, 394].
- Kaplan** [248, 33, 229]. **Kernel** [1, 373, 604, 97, 124, 282, 211, 215, 316, 137, 389, 61, 227, 52]. **kernels** [154]. **Khmaladze** [412]. **Kiefer** [127, 168, 51]. **known** [430]. **Kolmogorov** [596]. **Kronecker** [434, 435, 459, 404]. **Kullback** [283].
- LAD** [20]. **Laguerre** [598]. **LAN** [324, 179, 264]. **LAN-representations** [324, 264]. **Laplace** [263, 194, 329]. **Large** [349, 147, 67, 297, 624, 273, 499, 389, 355, 308, 569, 245, 326, 5, 510, 21, 132, 337, 128, 410]. **Lasso** [401, 488, 509]. **lattice** [163]. **law** [573, 587, 168, 410]. **laws** [303, 497, 415, 329, 353]. **leading** [126, 114]. **Least** [617, 235, 527, 26, 131, 307, 108]. **least-squares** [108]. **Lee** [435]. **left** [322]. **Leibler** [283]. **lemma** [124]. **length** [153, 138, 52]. **lengths** [577]. **level**

[75, 117, 64]. **Lévy** [303, 424, 463]. **life** [230]. **lifetimes** [367]. **like** [300]. **Likelihood** [607, 315, 166, 524, 35, 522, 533, 476, 471, 135, 47, 396, 290, 571, 97]. **Lilliefors** [355]. **Limit** [605, 631, 279, 479, 468, 475, 35, 212, 70, 333, 341, 280, 78, 228, 415, 196, 171]. **Limiting** [45, 573, 38]. **limits** [136]. **line** [441]. **Linear** [617, 614, 370, 465, 529, 431, 446, 130, 205, 244, 305, 543, 563, 280, 471, 159, 493, 110, 82, 37, 462, 549, 301, 390, 595, 252, 356, 106, 427, 258, 240]. **Linearity** [2]. **linearly** [560]. **Local** [319, 612, 455, 629, 623, 169, 123, 64, 503, 468, 475, 346, 122, 92, 355, 57, 146, 356, 293]. **Locally** [103, 217, 243]. **location** [175, 2, 68, 525, 466]. **location-scale** [68]. **logarithm** [415, 168]. **logistic** [345, 208]. **long** [280, 296]. **long-range** [296]. **Longitudinal** [626, 437]. **look** [539]. **Loss** [628, 197]. **losses** [222, 564]. **Lower** [85, 210, 583, 464, 557, 179].

**M** [434]. **MA** [518]. **manifolds** [372, 419]. **Mann** [589]. **many** [130, 321]. **maps** [372, 419]. **marginal** [549]. **marginals** [116]. **Markov** [157, 214, 152, 98, 299, 336, 239, 636, 128, 191, 395, 403]. **Markovian** [461]. **martingale** [447, 146]. **martingales** [70, 223]. **Math** [111, 246, 24, 25, 142, 196, 324, 149]. **Mathematical** [434]. **Matrix** [607, 569, 586, 598, 39, 318, 560]. **maximin** [281, 550]. **Maximum** [533, 47, 607, 166, 524, 522, 476, 135, 97]. **Maxiset** [338, 633, 349]. **maxisets** [323]. **Mean** [619, 55, 142, 361, 418, 593, 210, 334, 304, 328, 335, 364, 29, 2, 79, 18, 576, 32]. **mean-value** [29]. **Means** [634, 81, 55, 142]. **measurement** [221, 246, 317, 311]. **measures** [386, 345, 141, 69]. **median** [36, 55, 142]. **medians** [55, 142]. **Meier** [248, 33, 229]. **memory** [280]. **Method** [612, 344, 215, 231, 263, 194, 472, 523, 3, 459, 84, 541, 410, 50]. **Methods** [111, 361, 246, 24, 25, 434, 142, 196, 324, 149, 578].

**minimal** [45]. **Minimax** [236, 614, 457, 354, 162, 421, 478, 132, 448, 450, 600, 301, 140, 52, 65, 80, 205, 23, 17, 12, 24, 25, 123, 150, 350, 96, 298, 473]. **minimaxity** [87, 144]. **minimizers** [399]. **Minimum** [446, 30, 302, 476, 581, 84, 451, 50]. **mirror** [369]. **Mises** [584, 515, 293]. **Mises-type** [515]. **Missing** [626, 182]. **mixed** [232, 549, 588]. **mixed-effects** [549]. **mixed-rates** [588]. **Mixing** [631, 226, 409, 62, 228, 556]. **mixture** [487, 430, 590]. **MLE** [528, 175, 208]. **Mode** [453, 622, 573, 471]. **Model** [612, 620, 60, 445, 498, 430, 344, 270, 157, 226, 158, 289, 152, 305, 393, 459, 110, 101, 317, 311, 519, 122, 301, 442, 433, 560, 426, 216, 427, 594, 302, 348, 465, 276, 395]. **modeling** [323]. **Models** [613, 617, 614, 434, 636, 404, 435, 382, 36, 44, 406, 387, 524, 529, 431, 254, 261, 130, 205, 244, 269, 543, 563, 185, 345, 267, 544, 255, 493, 3, 204, 396, 590, 37, 188, 549, 278, 251, 390, 20, 40, 191, 394, 240, 546, 509, 466, 97, 403, 182, 601]. **Moderate** [227, 223, 582, 389]. **modification** [416]. **Modified** [41, 124]. **modulated** [336]. **Moment** [588, 353, 432, 287, 547]. **moment-empirical** [287]. **moment-type** [353]. **Moments** [606, 400, 468, 475, 518]. **Monotone** [402, 547, 231]. **monotonicity** [362]. **Monro** [388]. **most** [103]. **motion** [77, 86, 111]. **moving** [579]. **MR1202799** [149]. **MR1257978** [25]. **MR1257983** [24]. **MR1324693** [142]. **MR1372016** [111]. **MR1692715** [196]. **MR1841806** [246]. **MR1979746** [324]. **multi** [393, 392, 465]. **multi-channel** [393, 392]. **multi-way** [465]. **Multichannel** [277]. **multidimensional** [536, 540]. **multinomial** [67]. **multiparameter** [76, 88, 72]. **Multiple** [630, 524, 590, 588, 595]. **multiple-set** [595]. **multiplicative** [122, 416]. **multiscale** [333].

**Multivariate**

[613, 555, 332, 624, 459, 274, 366, 43, 178, 382, 469, 515, 438, 203, 584, 116, 421, 79, 110, 172, 530, 161, 187, 300, 389, 572, 15, 257, 383].

**N** [459]. **natural** [303, 418, 593, 54].

**nearest** [397]. **nearly** [108]. **necessary** [148]. **NEF** [361]. **Negative** [620].

**neighbor** [397]. **Nevzorov** [149]. **Neyman** [256]. **no** [111, 246, 24, 25, 142, 196, 324].

**noise** [528, 339, 232, 7, 185, 393, 225, 165, 202, 600, 195]. **noises** [408]. **noisy** [375].

**Non** [468, 475, 330, 636, 208, 224, 337].

**non-degenerate** [337]. **Non-estimability** [330]. **non-existence** [208]. **non-standard** [224]. **Non-uniform** [468, 475].

**nonasymptotic** [184]. **noncentral** [280].

**noncentrality** [590]. **Noncommutative** [221, 246]. **nonhomogeneous** [567, 73].

**Nonlinear**

[609, 344, 490, 261, 26, 296, 317, 311, 84, 494].

**nonnegative** [586, 328]. **Nonparametric**

[376, 502, 476, 304, 289, 367, 306, 310, 368, 186, 284, 161, 202, 578, 375, 380, 216, 556,

429, 60, 596, 349, 43, 362, 44, 76, 88, 343, 424, 74, 379, 263, 333, 402, 328, 233, 119, 241,

23, 17, 12, 24, 25, 277, 421, 478, 238, 172, 396, 139, 187, 228, 499, 415, 350, 312, 195,

155, 97, 32, 182]. **nonregular** [72]. **norm** [320, 222]. **Normal** [130, 29, 107, 430, 270,

79, 123, 318, 68, 561, 133, 592]. **normality** [366, 49, 413, 522, 39, 125, 101, 432, 57, 20, 46].

**normalization** [479]. **normalized** [218, 253]. **normed** [446]. **norms** [49]. **note**

[281, 312, 484, 331]. **NPMLE** [182]. **nuisance** [177, 543, 188, 143]. **null** [236].

**number** [245, 5, 21, 18]. **numbers** [346, 189, 410].

**observations** [179, 82, 307, 161].

**Occupation** [636]. **off** [529]. **offspring** [18].

**Oja** [635]. **Omnibus** [329]. **on-line** [441].

**One** [414, 497, 66, 59, 304, 328, 2, 312, 313].

**One-dimensional** [414]. **one-half** [497].

**one-sample** [66]. **one-sided**

[304, 328, 312, 313]. **online** [572]. **Operator** [567, 259, 598, 352]. **Operator-based** [567].

**operators** [472]. **Optimal**

[210, 74, 275, 341, 285, 578, 616, 122, 638, 96, 6, 437, 281, 288, 254, 152, 570, 575, 75, 117,

139, 545, 239]. **optimality**

[177, 5, 9, 92, 355, 196, 171, 243, 293].

**Optimally** [313]. **Oracle**

[445, 586, 327, 351, 305, 519]. **oracles** [231].

**Order** [605, 635, 602, 479, 177, 357, 212, 520, 408, 583, 80, 205, 266, 574, 464, 37, 239, 561,

554, 219, 32]. **ordered** [551]. **ordering** [571].

**ordinal** [465]. **origin** [360]. **orthogonal**

[273]. **Ostensibly** [625]. **Outliers**

[618, 623, 625, 455].

**P** [435]. **PAC** [399]. **paper** [149]. **parallel**

[554, 571]. **Parameter**

[82, 272, 166, 558, 157, 85, 522, 408, 26, 118, 458, 2, 75, 117, 101, 19, 34, 99, 121, 209, 348].

**Parameters** [609, 177, 406, 270, 587, 7, 173, 551, 159, 87, 144, 590, 188, 251, 597, 427,

441, 143, 525, 546, 276, 466]. **Parametric**

[420, 622, 524, 533, 267, 145, 278, 148].

**parametrization** [593]. **Pareto** [597]. **Part**

[506, 513]. **partial** [340, 254, 205, 244, 576].

**Path** [486]. **Path-dependent** [486]. **paths**

[295, 514]. **PDE** [135]. **PDE's** [121].

**Pearson** [618, 623, 638]. **Penalization**

[612]. **Penalized** [231]. **penalties** [235].

**penalty** [256, 463]. **period** [339]. **Periodic**

[613, 400, 339, 269]. **periodically** [247].

**periodicity** [458]. **periods** [3].

**permutation** [390, 181]. **permutations**

[10]. **perspectives** [512]. **Perturbation**

[143]. **perturbed** [38]. **Pfanzagl** [176].

**Phillips** [563]. **Piecewise** [462, 481].

**Pinsker** [232]. **plots** [536, 414]. **plug** [483].

**plug-in** [483]. **Point**

[633, 184, 288, 326, 438, 482, 48, 30, 414, 132, 392, 145, 356, 106, 38, 151]. **points**

[503, 524, 336]. **Pointwise**

[530, 199, 309, 457, 535, 243, 426]. **Poisson**



- [567, 583, 368]. **polynomial** [481, 418, 281, 327, 21]. **polynomials** [156, 556]. **polytomous** [60, 345]. **population** [47, 188]. **populations** [116, 561]. **posed** [529, 543]. **positive** [501, 506, 513, 329]. **possibly** [444, 115]. **posterior** [445, 72, 130, 2, 148, 294]. **Power** [629, 623, 479, 31]. **powerful** [103]. **pp** [434]. **precedence** [414]. **predictable** [558]. **predicting** [110]. **Prediction** [344, 637, 259, 470]. **Predictive** [620, 628]. **Preliminary** [442, 433]. **presence** [343, 415]. **principle** [147, 308]. **principles** [389, 250, 151]. **prior** [445]. **priority** [142]. **priors** [349]. **Probabilities** [603, 636, 380]. **Probability** [626, 208, 201, 96]. **problem** [288, 326, 456, 164, 316, 482, 478, 346, 342, 392, 139, 174, 206, 95, 140]. **Problems** [633, 361, 177, 304, 126, 114, 540, 132, 224, 352, 534, 287, 121, 14, 566]. **procedures** [44, 570, 345, 561, 579, 585, 73]. **Process** [627, 610, 567, 528, 438, 388, 248, 502, 213, 587, 408, 280, 249, 28, 368, 87, 144, 18, 122, 250, 146, 234, 73, 422, 489]. **Processes** [631, 13, 11, 527, 147, 400, 211, 200, 262, 259, 456, 492, 536, 555, 580, 424, 490, 35, 373, 412, 70, 81, 109, 217, 520, 518, 158, 233, 289, 583, 98, 266, 341, 118, 414, 108, 568, 202, 120, 506, 513, 409, 9, 145, 576, 168, 258, 276, 22]. **Product** [434, 435, 425, 94, 459, 141, 69, 404]. **profile** [471]. **projection** [445]. **Properties** [613, 524, 528, 266, 483, 9, 287, 105, 547, 31, 73, 219]. **property** [16, 565]. **proportional** [265]. **pseudo** [524]. **Purely** [144]. **purity** [375].
- QML** [613]. **quadratic** [261, 26, 507, 151, 562, 105]. **quantile** [429, 341, 322, 71, 53, 308, 422, 495, 553, 489]. **quantiles** [89, 61]. **quantitative** [410]. **Quantization** [439, 207, 206]. **quantizations** [252]. **quantum** [354, 220, 221, 246, 375]. **Quasi** [197, 586, 465]. **quasi-Bayesian** [586]. **Quasi-convex** [197]. **quasi-symmetry** [465]. **questions** [570].
- Radon** [478]. **Random** [605, 608, 610, 429, 156, 210, 559, 407, 103, 247, 402, 522, 533, 472, 584, 452, 78, 125, 501, 506, 513, 512, 62, 549, 55, 142, 279, 380, 591, 390, 146, 46, 38, 489]. **random-effects** [549]. **randomized** [399]. **range** [296]. **rank** [147, 115, 103, 91, 274, 601]. **ranking** [312]. **Rao** [246, 221]. **rare** [21]. **Rate** [35, 208, 579, 445, 602, 263, 122, 554]. **rates** [199, 74, 309, 141, 588, 128, 96]. **Ratio** [413, 615, 315, 35, 547, 571]. **ratios** [290]. **Rayleigh** [557]. **reconstruction** [316, 393]. **record** [557]. **records** [4, 149]. **recovery** [269, 285, 139]. **Recursive** [558]. **reduced** [601]. **regenerative** [3]. **regions** [85]. **Regression** [418, 622, 627, 578, 60, 303, 361, 281, 362, 555, 343, 74, 379, 373, 254, 261, 291, 402, 158, 236, 7, 119, 241, 26, 457, 345, 100, 208, 421, 296, 396, 131, 307, 101, 37, 139, 499, 415, 389, 572, 84, 190, 426, 195, 160, 20, 71, 53, 40, 594, 6, 422, 495, 553]. **regressive** [226]. **regret** [140]. **Regular** [617, 214, 29, 206, 133]. **regularity** [30]. **Regularization** [352, 534]. **regularizations** [529, 563]. **regularized** [588]. **reign** [577]. **related** [361, 56, 327, 351, 164, 482, 304, 478, 31]. **relation** [224]. **Relative** [637, 229]. **remark** [183]. **Renewal** [109, 461, 502]. **representation** [248, 322, 51]. **Representations** [591, 127, 264, 324]. **Resampling** [611]. **Residual** [520, 262]. **Residuals** [618, 627, 115, 312, 160]. **resolution** [64]. **respect** [229, 160]. **Response** [435, 553]. **Responses** [626]. **Restoration** [185]. **restricted** [85]. **result** [554]. **results** [555, 573, 401, 109, 217, 273, 499, 31]. **reversed** [602]. **Révész** [572]. **review** [593]. **revisited** [593, 448, 450]. **reward** [502].

**Riemannian** [372, 419]. **right** [343]. **Risk** [570, 399, 316, 132, 68, 504, 106, 128]. **Risk-optimal** [570]. **risks** [463]. **Robbins** [388]. **Robust** [136, 157, 84, 79, 276]. **Robustness** [172, 455, 575]. **Rosen** [434]. **Roy** [435, 459]. **ruin** [380]. **rules** [504, 323]. **RWRE** [621].

**S** [434]. **S.** [459]. **Saddlepoint** [584]. **Sample** [605, 619, 295, 596, 361, 418, 66, 59, 89, 456, 2, 94, 380, 337, 140, 148, 592]. **sampled** [462]. **samples** [326, 15, 383]. **sampling** [123, 121, 134, 97]. **saturated** [95]. **scale** [551, 68, 99, 40]. **scheme** [236, 67]. **schemes** [22, 13, 11, 27, 129, 534]. **score** [568, 31]. **score-functions** [568]. **seasonal** [280]. **Second** [205, 266, 239, 357, 518, 583, 80, 37]. **Second-order** [266, 357]. **Selection** [188, 444, 481, 445, 498, 289, 367, 426]. **Self** [253, 218]. **Self-normalized** [253, 218]. **Semi** [622, 524, 98]. **semi-Markov** [98]. **Semi-Parametric** [622, 524]. **semimartingale** [93, 394]. **Semiparametric** [430, 226, 225, 165, 357, 191, 394]. **Sequences** [631, 340, 589, 477, 280, 243, 323, 151]. **Sequential** [233, 269, 147, 262, 408, 289, 19, 34, 239]. **serial** [91]. **Series** [609, 558, 200, 262, 215, 470, 100, 483, 273, 105]. **set** [284, 346, 342, 595, 566]. **set-valued** [566]. **setting** [501]. **setup** [166]. **shape** [339, 137]. **Sharp** [320, 507, 231, 203]. **Sheppard** [440]. **Shift** [390, 357, 92]. **shifts** [407]. **Shiryayev** [73]. **shorth** [325, 153]. **shortt** [213]. **shrinkage** [357]. **sided** [304, 328, 312, 313]. **sieves** [50]. **sign** [44, 76, 88, 455]. **Signal** [633, 540, 162, 237, 242, 277, 82, 534, 600]. **signed** [386]. **simple** [208, 91]. **simplicial** [503]. **simulation** [476, 451]. **simulation-based** [476, 451]. **simultaneous** [90]. **single** [519]. **single-index** [519]. **Size** [605, 2, 416, 148]. **sizes** [442, 433]. **skew** [432]. **Skewness** [635, 447]. **Skitovich** [167]. **slightly** [452]. **slippage** [140]. **Sloan** [374]. **Small** [632, 587, 225, 306, 310, 165, 202]. **Smirnov** [596]. **smooth** [288, 321, 204, 307, 101, 187]. **smoothed** [229]. **smoothing** [351, 104, 244, 75, 117, 122, 356, 97]. **smoothness** [378, 112, 64]. **Sobolev** [285]. **solution** [139, 140]. **solutions** [437, 267]. **Some** [469, 580, 401, 217, 126, 114, 512, 287, 387, 275, 70, 29, 574, 28, 110, 202, 224, 273, 504, 160, 191, 151, 227, 223, 601, 227]. **space** [107, 386, 374, 94]. **spaces** [85, 446, 425, 439, 209]. **spacing** [45]. **spacings** [10, 219]. **sparse** [323, 509]. **Spatial** [282, 373, 347]. **spatially** [119, 155]. **special** [565]. **specification** [394]. **Spectral** [529, 247, 518, 234]. **speed** [272]. **sphere** [15]. **sphericity** [569]. **spite** [330]. **spline** [131]. **splines** [351, 379]. **Square** [618, 5]. **squared** [8]. **Squares** [617, 527, 26, 131, 307, 108, 235]. **Srivastava** [434]. **stability** [497]. **stable** [303, 497, 118, 318, 329, 87]. **standard** [224]. **State** [636, 375]. **Stationarity** [400, 527]. **Stationary** [631, 503, 555, 573, 528, 267, 78, 447, 299, 307, 409]. **Statist** [111, 246, 24, 25, 142, 196, 324, 149]. **Statistic** [638, 539, 589, 447, 46]. **Statistical** [156, 518, 599, 3, 609, 394, 536, 70, 267, 186, 172, 285, 557, 546]. **Statistics** [605, 434, 615, 418, 479, 461, 515, 212, 333, 194, 328, 582, 91, 574, 67, 464, 224, 228, 337, 293, 31, 106, 347, 14, 181, 151, 592]. **status** [291, 190]. **Stein** [231, 357, 504]. **Stein-rules** [504]. **step** [416]. **Stochastic** [93, 146, 81, 381, 267, 135, 159, 568, 27, 42, 129, 121, 416, 579, 585, 541, 466, 554]. **stratified** [47]. **strict** [527, 362]. **strictly** [329]. **Strong** [536, 322, 62, 61, 456, 492, 580, 74, 248, 213, 100, 510]. **Strongly** [158, 437, 247, 234]. **Structural** [564]. **Structure** [434, 435, 574, 459, 404].

**structured** [560]. **structures** [201].  
**Student** [539, 547]. **Studentized** [335, 364].  
**Study** [224]. **sub** [533]. **sub-ballistic** [533].  
**subclass** [303]. **subsampling** [279].  
**suffering** [367]. **Sufficiency** [189]. **sum**  
 [125]. **sums** [340, 62, 576, 218, 253]. **sup**  
 [320, 222, 576]. **sup-functionals** [576].  
**sup-norm** [320, 222]. **Superefficient** [178].  
**superkernel** [484]. **supermartingale** [587].  
**Supervised** [514]. **Supplement** [253].  
**support** [113, 206]. **supported** [358]. **sure**  
 [325]. **survey** [570, 22, 13, 11]. **survival** [41].  
**switching** [395]. **symmetric**  
 [602, 497, 5, 55, 142]. **symmetrization** [69].  
**symmetrized** [141]. **symmetry**  
 [186, 174, 92, 465]. **systems**  
 [225, 165, 554, 571].

**T** [434]. **tables** [465]. **Tail** [314, 615, 547].  
**tailed** [559, 279]. **Tails** [625]. **tangents**  
 [180]. **TAR** [490]. **tensor** [425]. **terms** [554].  
**tessellations** [29]. **Test** [623, 363, 610, 596,  
 136, 315, 487, 378, 387, 524, 332, 5, 333, 334,  
 328, 18, 442, 433, 92, 355, 383, 83, 298, 473].  
**Testing** [43, 362, 406, 163, 630, 230, 434,  
 278, 576, 432, 15, 435, 319, 569, 527, 177,  
 200, 412, 520, 304, 472, 236, 225, 23, 17, 12,  
 24, 25, 126, 114, 306, 310, 368, 421, 478, 195,  
 566, 348, 155, 240, 404, 148]. **Tests**  
 [618, 629, 31, 634, 376, 366, 66, 59, 36, 76,  
 455, 469, 536, 5, 103, 116, 550, 249, 193, 186,  
 255, 414, 256, 568, 9, 145, 329, 565, 274].  
**Theil** [332]. **their** [200, 520, 125, 274].  
**theorem** [35, 70, 280, 78, 510, 167, 197, 209].  
**Theorems**  
 [631, 468, 475, 212, 341, 228, 279, 61, 71, 53].  
**theoretic** [270]. **theoretical** [401]. **Theory**  
 [626, 605, 272, 413, 381, 109, 48, 221, 246,  
 296, 506, 513, 10, 286, 292, 595, 181]. **Third**  
 [32]. **Third-order** [32]. **Three** [328].  
**threshold** [490]. **tied** [576]. **tied-down**  
 [576]. **Tikhonov** [563]. **Time**  
 [609, 558, 211, 200, 262, 169, 555, 215, 470,  
 518, 266, 458, 551, 483, 575, 120, 105, 121].

**time-varying** [558]. **tomography**  
 [164, 354, 375]. **Total** [154, 584, 581].  
**tracking** [558]. **Transform** [638, 478, 329].  
**transformation** [412]. **transient** [3].  
**transition** [214]. **treatment** [544].  
**treatments** [245]. **trend** [178, 260].  
**triangular** [228, 552]. **trimmed**  
 [335, 364, 582]. **Truncated**  
 [408, 615, 322, 579, 585, 495, 553, 531].  
**truncation** [546]. **Twice** [637]. **Two**  
 [596, 366, 199, 118, 77, 86, 111, 430, 103, 482,  
 472, 550, 544, 551, 337, 15, 561, 383].  
**two-component** [430]. **Two-sample**  
 [596, 337]. **two-treatment** [544]. **two-way**  
 [103]. **Type**  
 [618, 515, 582, 100, 249, 306, 310, 37, 353, 63].

**unbiased** [55, 142, 252]. **uncorrelated**  
 [591]. **unequal** [442, 433]. **unified**  
 [261, 590, 14]. **Uniform**  
 [248, 415, 468, 475, 341, 68, 243, 51].  
**uniformity** [363, 83]. **unimodal** [197].  
**univariate** [503]. **universal** [100, 131].  
**universally** [133]. **unknown**  
 [339, 598, 457, 367, 112, 352, 251, 40].  
**unlinking** [592]. **unstable** [108]. **Upper**  
 [501, 506, 513, 210]. **use** [200]. **using**  
 [596, 456, 545, 556].

**V.** [149]. **value** [272, 593, 559, 29, 224, 294].  
**valued** [340, 566]. **values** [557]. **Vapnik**  
 [342]. **variable** [210, 328, 374]. **Variables**  
 [401, 614, 226, 321, 125, 62, 591, 227, 223].  
**Variance**  
 [545, 562, 349, 382, 211, 115, 54, 412].  
**Variance-optimal** [545]. **variate** [39].  
**variation** [376, 581, 63, 154, 133]. **varying**  
 [558, 216, 594]. **varying-coefficient** [216].  
**vector** [107]. **Versions** [173]. **versus** [243].  
**via** [481, 608, 289, 307, 519, 576, 432, 84].  
**View** [633, 184]. **volatility** [466].

**walk** [522, 533]. **walks** [584, 55, 142].  
**Warped** [517]. **Watson** [249].

**Watson-type** [249]. **wave** [275]. **Wavelet** [112, 555, 58]. **Wavelets** [494]. **Wavelets-based** [494]. **way** [103, 465]. **weak** [602, 587, 30, 600, 356, 410]. **weakly** [75, 117, 234]. **Weighted** [424, 81, 527, 281, 89, 515, 599, 425, 576]. **weighted-Gini** [599]. **weighting** [523]. **Weights** [626]. **white** [339, 232]. **Whitney** [589]. **whose** [107]. **width** [166]. **Wigner** [354]. **within** [5]. **without** [37, 252, 546]. **work** [176]. **Woźniakowski** [374].

**Zero** [303, 334]. **Zwet** [635].

## References

**Belyaev:1992:KEH**

- [1] Yu. K. Belyaev. Kernel estimates of the hazard function based on incomplete data. *Mathematical Methods of Statistics*, 1:3–27, 1992. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kagan:1992:LPM**

- [2] Abram Kagan. Linearity of posterior mean for location parameter families when sample size equals one. *Mathematical Methods of Statistics*, 1:28–38, 1992. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kalashnikov:1992:SET**

- [3] V. V. Kalashnikov. Statistical estimates of transient periods for regenerative models by the coupling method. *Mathematical Methods of Statistics*, 1:39–48, 1992. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Nevzorov:1992:CED**

- [4] V. B. Nevzorov. A characterization of exponential distributions by correlations

between records. *Mathematical Methods of Statistics*, 1:49–54, 1992. ISSN 1066-5307 (print), 1934-8045 (electronic). See comments [149].

**Chibisov:1992:AOC**

- [5] D. M. Chibisov. Asymptotic optimality of the chi-square test with large number of degrees of freedom within the class of symmetric tests. *Mathematical Methods of Statistics*, 1:55–82, 1992. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Spokoiny:1993:ODR**

- [6] V. G. Spokoiny. Optimal design of regression experiments with ARMA-errors. *Mathematical Methods of Statistics*, 2(1):1–17, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Goldenshluger:1993:ERP**

- [7] A. V. Goldenshluger and B. T. Polyak. Estimation of regression parameters with arbitrary noise. *Mathematical Methods of Statistics*, 2(1):18–29, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Piterbarg:1993:ADI**

- [8] V. I. Piterbarg and M. Ya. Penskaya. On asymptotic distribution of integrated squared error of an estimate of a component of a convolution. *Mathematical Methods of Statistics*, 2(1):30–41, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Luschgy:1993:APT**

- [9] H. Luschgy and A. L. Rukhin. Asymptotic properties of tests for a class of diffusion processes: optimality and adaptation. *Mathematical Methods of Statis-*

*tics*, 2(1):42–51, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Levine:1993:ATP**

- [10] A. Levine and J. Liukkonen. Asymptotic theory for  $k$ -permutations of spacings. *Mathematical Methods of Statistics*, 2(1):52–71, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ivchenko:1993:PDSb**

- [11] G. I. Ivchenko and V. V. Lëvin. Processes in discrete schemes (a survey). I. *Mathematical Methods of Statistics*, 2(1):72–84, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:1993:AMHc**

- [12] Yu. I. Ingster. Asymptotically minimax hypothesis testing for nonparametric alternatives. I. *Mathematical Methods of Statistics*, 2(2):85–114, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic). See errata [25].

**Ivchenko:1993:PDSa**

- [13] G. I. Ivchenko and V. V. Lëvin. Processes in discrete schemes (a survey). II. *Mathematical Methods of Statistics*, 2(2):115–129, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ruymgaart:1993:UAI**

- [14] Frits H. Ruymgaart. A unified approach to inversion problems in statistics. *Mathematical Methods of Statistics*, 2(2):130–146, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Piterbarg:1993:THT**

- [15] V. I. Piterbarg and Yu. N. Tyurin. Testing for homogeneity of two multivariate samples: a Gaussian field on a

sphere. *Mathematical Methods of Statistics*, 2(2):147–164, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bakirov:1993:EPB**

- [16] N. K. Bakirov. An extremal property of the binomial distribution. *Mathematical Methods of Statistics*, 2(2):165–170, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:1993:AMHb**

- [17] Yu. I. Ingster. Asymptotically minimax hypothesis testing for nonparametric alternatives. II. *Mathematical Methods of Statistics*, 2(3):171–189, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic). See errata [24].

**Larsson:1993:ADT**

- [18] Rolf Larsson. The asymptotic distribution of a test for the mean number of offspring in the branching process with immigration. *Mathematical Methods of Statistics*, 2(3):190–205, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Malinovskii:1993:AES**

- [19] V. K. Malinovskii. Asymptotic expansions in sequential estimation of an autoregressive parameter. *Mathematical Methods of Statistics*, 2(3):206–227, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic). See erratum [34].

**Rao:1993:ANL**

- [20] C. R. Rao and L. C. Zhao. Asymptotic normality of LAD estimator in censored regression models. *Mathematical Methods of Statistics*, 2(3):228–239, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Khmaladze:1993:PDL**

- [21] È. V. Khmaladze and Z. P. Tsigroshvili. On polynomial distributions with a large number of rare events. *Mathematical Methods of Statistics*, 2(3):240–247, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ivchenko:1993:EPD**

- [22] G. I. Ivchenko and V. V. Lëvin. Errata: “Processes in discrete schemes (a survey). II”. *Mathematical Methods of Statistics*, 2(3):248, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:1993:AMHa**

- [23] Yu. I. Ingster. Asymptotically minimax hypothesis testing for nonparametric alternatives. III. *Mathematical Methods of Statistics*, 2(4):249–268, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:1993:EAMa**

- [24] Yu. I. Ingster. Errata: “Asymptotically minimax hypothesis testing for nonparametric alternatives. II” [Math. Methods Statist. **2** (1993), no. 3, 171–189; MR1257983 (95g:62101)]. *Mathematical Methods of Statistics*, 2(4):268, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic). See [17].

**Ingster:1993:EAMb**

- [25] Yu. I. Ingster. Errata: “Asymptotically minimax hypothesis testing for nonparametric alternatives. I” [Math. Methods Statist. **2** (1993), no. 2, 85–114; MR1257978 (95g:62100)]. *Mathematical Methods of Statistics*, 2(4):268, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic). See [12].

**Grigorev:1993:AEQ**

- [26] Yu. D. Grigor’ev and A. V. Ivanov. Asymptotic expansions for quadratic functionals of the least squares estimator of a nonlinear regression parameter. *Mathematical Methods of Statistics*, 2(4):269–294, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**LeBreton:1993:AAA**

- [27] Alain Le Breton. About the averaging approach in Gaussian schemes for stochastic approximation. *Mathematical Methods of Statistics*, 2(4):295–315, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Inglot:1993:ABS**

- [28] T. Inglot, W. C. M. Kallenberg, and T. Ledwina. Asymptotic behavior of some bilinear functionals of the empirical process. *Mathematical Methods of Statistics*, 2(4):316–336, 1993. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Heinrich:1994:NAS**

- [29] Lothar Heinrich. Normal approximation for some mean-value estimates of absolutely regular tessellations. *Mathematical Methods of Statistics*, 3(1):1–24, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gyorfi:1994:MHD**

- [30] L. Györfi, I. Vajda, and E. van der Meulen. Minimum Hellinger distance point estimates consistent under weak family regularity. *Mathematical Methods of Statistics*, 3(1):25–45, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Rao:1994:TBS**

- [31] C. Radhakrishna Rao and Rahul Mukerjee. Tests based on score statistics: power properties and related results. *Mathematical Methods of Statistics*, 3(1):46–61, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Zheng:1994:TOC**

- [32] Xiaodong Zheng. Third-order correct bootstrap calibrated confidence bounds for nonparametric mean. *Mathematical Methods of Statistics*, 3(1):62–75, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gill:1994:GCK**

- [33] Richard D. Gill. Glivenko–Cantelli for Kaplan–Meier. *Mathematical Methods of Statistics*, 3(1):76–87, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Malinovskii:1994:EAE**

- [34] V. K. Malinovskii. Erratum: “Asymptotic expansions in sequential estimation of an autoregressive parameter”. *Mathematical Methods of Statistics*, 3(1):88, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic). See [19].

**Coquet:1994:RCF**

- [35] F. Coquet, J. Mémin, and L. Vostrikova. Rate of convergence in the functional limit theorem for likelihood ratio processes. *Mathematical Methods of Statistics*, 3(2):89–113, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Boldin:1994:MET**

- [36] M. V. Boldin. On median estimates and tests in autoregressive models. *Mathe-*

*matical Methods of Statistics*, 3(2):114–129, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lahiri:1994:SOC**

- [37] Soumendra Nath Lahiri. On second order correctness of Efron’s bootstrap without Cramér-type conditions in linear regression models. *Mathematical Methods of Statistics*, 3(2):130–148, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Sun:1994:LBP**

- [38] Shan Sun and Martien C. A. van Zuijlen. Limiting behavior of the perturbed empirical distribution functions evaluated at a random point under dependence. *Mathematical Methods of Statistics*, 3(2):149–162, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gupta:1994:CMV**

- [39] A. K. Gupta and T. Varga. Characterization of matrix variate normality through conditional distributions. *Mathematical Methods of Statistics*, 3(2):163–170, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Schick:1994:EER**

- [40] A. Schick. On efficient estimation in regression models with unknown scale functions. *Mathematical Methods of Statistics*, 3(3):171–212, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**vanderLaan:1994:MEE**

- [41] M. J. van der Laan. Modified EM-estimator of the bivariate survival function. *Mathematical Methods of Statis-*

*tics*, 3(3):213–243, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**LeBreton:1994:AEC**

- [42] A. Le Breton and A. A. Novikov. Averaging for estimating covariances in stochastic approximation. *Mathematical Methods of Statistics*, 3(3):244–266, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bakirov:1994:TNH**

- [43] N. K. Bakirov. Testing of nonparametric hypotheses for multivariate data. *Mathematical Methods of Statistics*, 3(3):267–278, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Boldin:1994:NSP**

- [44] M. V. Boldin and Yu. N. Tyurin. On nonparametric sign procedures for autoregression models. *Mathematical Methods of Statistics*, 3(4):279–305, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Barbe:1994:LDM**

- [45] P. Barbe. Limiting distribution of the minimal spacing. *Mathematical Methods of Statistics*, 3(4):306–325, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Sherman:1994:ANG**

- [46] M. Sherman. Asymptotic normality for a general statistic from a random field. *Mathematical Methods of Statistics*, 3(4):326–345, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ivchenko:1994:MLE**

- [47] G. I. Ivchenko and S. A. Khonov. Maximum likelihood estimation for a strat-

ified finite population. *Mathematical Methods of Statistics*, 3(4):346–361, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ferger:1994:ADT**

- [48] D. Ferger. Asymptotic distribution theory of change-point estimators and confidence intervals based on bootstrap approximation. *Mathematical Methods of Statistics*, 3(4):362–378, 1994. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Beirlant:1995:ANN**

- [49] J. Beirlant and D. M. Mason. On the asymptotic normality of  $L_p$ -norms of empirical functionals. *Mathematical Methods of Statistics*, 4(1):1–19, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**vandeGeer:1995:MSM**

- [50] S. van de Geer. The method of sieves and minimum contrast estimators. *Mathematical Methods of Statistics*, 4(1):20–38, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Shi:1995:UBK**

- [51] Z. Shi. On the uniform Bahadur–Kiefer representation. *Mathematical Methods of Statistics*, 4(1):39–55, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Wu:1995:MKD**

- [52] C. O. Wu. Minimax kernel density estimators with length biased data. *Mathematical Methods of Statistics*, 4(1):56–80, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).



**Rao:1995:CTE**

- [53] C. R. Rao and L. C. Zhao. Convergence theorems for empirical cumulative quantile regression functions. *Mathematical Methods of Statistics*, 4(1):81–91, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic). See correction [71].

**Bshouty:1995:CVF**

- [54] D. Bshouty. On a characterization of variance functions of natural exponential families. *Mathematical Methods of Statistics*, 4(1):92–98, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mattner:1995:MUM**

- [55] L. Mattner. Mean unbiased medians, median unbiased means, and symmetric random walks. *Mathematical Methods of Statistics*, 4(1):99–105, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic). See addendum [142].

**Cacoullos:1995:GCI**

- [56] T. Cacoullos and V. Papathanasiou. A generalization of covariance identity and related characterizations. *Mathematical Methods of Statistics*, 4(1):106–113, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pfanzagl:1995:LGA**

- [57] J. Pfanzagl. On local and global asymptotic normality. *Mathematical Methods of Statistics*, 4(2):115–136, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Neumann:1995:EWE**

- [58] M. H. Neumann and V. G. Spokoiny. On the efficiency of wavelet estimators under arbitrary error distributions. *Mathematical Methods of Statistics*, 4(2):137–166, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

*Mathematical Methods of Statistics*, 4(2):137–166, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bening:1995:FDOb**

- [59] V. E. Bening. A formula for deficiency: one sample  $L$ - and  $R$ -tests. I. *Mathematical Methods of Statistics*, 4(2):167–188, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Aerts:1995:BNP**

- [60] M. Aerts and N. Veraverbeke. Bootstrapping a nonparametric polytomous regression model. *Mathematical Methods of Statistics*, 4(2):189–200, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ralescu:1995:SAT**

- [61] S. S. Ralescu. Strong approximation theorems for integrated kernel quantiles. *Mathematical Methods of Statistics*, 4(2):201–215, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Liebscher:1995:SCS**

- [62] E. Liebscher. Strong convergence of sums of  $\phi$ -mixing random variables. *Mathematical Methods of Statistics*, 4(2):216–229, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Papadatos:1995:DVF**

- [63] N. Papadatos and V. Papathanasiou. Distance in variation and a Fisher-type information. *Mathematical Methods of Statistics*, 4(2):230–237, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lepskii:1995:LAI**

- [64] O. V. Lepskii and V. G. Spokoiny. Local adaptation to inhomogeneous smoothness: resolution level. *Mathematical Methods of Statistics*, 4(3):239–258, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Belitser:1995:MFE**

- [65] E. N. Belitser and B. Y. Levit. On minimax filtering over ellipsoids. *Mathematical Methods of Statistics*, 4(3):259–273, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bening:1995:FDOa**

- [66] V. E. Bening. A formula for deficiency: one-sample  $L$ - and  $R$ -tests. II. *Mathematical Methods of Statistics*, 4(3):274–293, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ivchenko:1995:LDI**

- [67] G. I. Ivchenko and Sh. A. Mirakhmedov. Large deviations and intermediate efficiency of decomposable statistics in a multinomial scheme. *Mathematical Methods of Statistics*, 4(3):294–311, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Nagaev:1995:ABR**

- [68] A. V. Nagaev. Asymptotics of the Bayes risk in discrimination between normal and uniform location-scale families. *Mathematical Methods of Statistics*, 4(3):312–333, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mashayekhi:1995:SPM**

- [69] M. Mashayekhi. On symmetrization of product measures. *Mathematical Meth-*

*ods of Statistics*, 4(3):334–343, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dion:1995:CLT**

- [70] J.-P. Dion and N. M. Yanev. Central limit theorem for martingales in BGWR branching processes with some statistical applications. *Mathematical Methods of Statistics*, 4(3):344–358, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Rao:1995:CCT**

- [71] C. R. Rao and L. C. Zhao. Correction: “Convergence theorems for empirical cumulative quantile regression functions”. *Mathematical Methods of Statistics*, 4(3):359, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic). See [53].

**Ghosal:1995:ABB**

- [72] Subhashis Ghosal and Tapas Samanta. Asymptotic behaviour of Bayes estimates and posterior distributions in multiparameter nonregular cases. *Mathematical Methods of Statistics*, 4(4):361–388, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Tartakovsky:1995:APC**

- [73] A. Tartakovsky. Asymptotic properties of CUSUM and Shiryaev’s procedures for detecting a change in a nonhomogeneous Gaussian process. *Mathematical Methods of Statistics*, 4(4):389–404, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Cheng:1995:OSC**

- [74] Ph. E. Cheng and Zhidong Bai. Optimal strong convergence rates in nonparametric regression. *Mathematical Meth-*

*ods of Statistics*, 4(4):405–420, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Konakov:1995:HLE**

- [75] V. D. Konakov and V. I. Piterbarg. High level excursions of Gaussian fields and the weakly optimal choice of the smoothing parameter. I. *Mathematical Methods of Statistics*, 4(4):421–434, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Boldin:1995:NST**

- [76] M. V. Boldin. On nonparametric sign tests in multiparameter autoregression. *Mathematical Methods of Statistics*, 4(4):435–448, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Abadir:1995:JDT**

- [77] K. M. Abadir. The joint density of two functionals of Brownian motion. *Mathematical Methods of Statistics*, 4(4):449–462, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic). See corrections [86, 111].

**Janžura:1995:CLT**

- [78] M. Janžura and P. Lachout. A central limit theorem for stationary random fields. *Mathematical Methods of Statistics*, 4(4):463–471, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Karunamuni:1995:RGB**

- [79] R. J. Karunamuni and B. Schmuland. A robust generalized Bayes estimator of a multivariate normal mean. *Mathematical Methods of Statistics*, 4(4):472–482, 1995. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:1996:SOM**

- [80] G. K. Golubev and B. Y. Levit. On the second order minimax estimation of distribution functions. *Mathematical Methods of Statistics*, 5(1):1–31, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dippon:1996:WMP**

- [81] J. Dippon and J. Renz. Weighted means of processes in stochastic approximation. *Mathematical Methods of Statistics*, 5(1):32–60, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Khasminskii:1996:PES**

- [82] R. Z. Khasminskii and B. V. Lazareva. Parameter estimation of a signal from linear indirect observations. *Mathematical Methods of Statistics*, 5(1):61–76, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Takacs:1996:TUC**

- [83] L. Takács. On a test for uniformity of a circular distribution. *Mathematical Methods of Statistics*, 5(1):77–98, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mukherjee:1996:REN**

- [84] K. Mukherjee. Robust estimation in nonlinear regression via minimum distance method. *Mathematical Methods of Statistics*, 5(1):99–112, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Cohen:1996:LCR**

- [85] A. Cohen and H. B. Sackrowitz. Lower confidence regions for restricted parameter spaces. *Mathematical Methods of Statistics*, 5(1):113–123, 1996.

ISSN 1066-5307 (print), 1934-8045 (electronic).

**Abadir:1996:CJDa**

- [86] K. M. Abadir. Correction: “The joint density of two functionals of Brownian motion”. *Mathematical Methods of Statistics*, 5(1):124, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic). See [77].

**Konev:1996:AMF**

- [87] V. V. Konev and S. M. Pergamenschikov. On asymptotic minimaxity of fixed accuracy estimators for autoregression parameters. I. Stable process. *Mathematical Methods of Statistics*, 5(2):125–153, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Boldin:1996:NSE**

- [88] M. V. Boldin. On nonparametric sign estimators in multiparameter autoregression. *Mathematical Methods of Statistics*, 5(2):154–172, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Borovkov:1996:ABW**

- [89] K. Borovkov, H. Dehling, and D. Pfeifer. On asymptotic behavior of weighted sample quantiles. *Mathematical Methods of Statistics*, 5(2):173–186, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Fountain:1996:SCE**

- [90] R. L. Fountain, J. P. Keating, and H. B. Maynard. The simultaneous comparison of estimators. *Mathematical Methods of Statistics*, 5(2):187–198, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Hallin:1996:ABC**

- [91] M. Hallin and K. Rifi. Asymptotic behavior of the characteristic function of simple serial rank statistics. *Mathematical Methods of Statistics*, 5(2):199–213, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Nikitin:1996:BHT**

- [92] Ya. Yu. Nikitin. On Baringhaus–Henze test for symmetry: Bahadur efficiency and local optimality for shift alternatives. *Mathematical Methods of Statistics*, 5(2):214–226, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Poix:1996:SAS**

- [93] J. Poix. Stochastic approximation for semimartingale error. *Mathematical Methods of Statistics*, 5(2):227–236, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kamiya:1996:BIB**

- [94] Hidehiko Kamiya. Borel isomorphism between the sample space and a product space. *Mathematical Methods of Statistics*, 5(2):237–243, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Raktoe:1996:CPS**

- [95] B. L. Raktoe and H. Pesotan. The critical problem of saturated  $s_R^{k-p}$  fractional factorial designs. *Mathematical Methods of Statistics*, 5(2):244–252, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Schipper:1996:ORC**

- [96] M. Schipper. Optimal rates and constants in  $L_2$ -minimax estimation of

probability density functions. *Mathematical Methods of Statistics*, 5(3):253–274, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Wu:1996:KSN**

- [97] Colin O. Wu. Kernel smoothing of the nonparametric maximum likelihood estimates for biased sampling models. *Mathematical Methods of Statistics*, 5(3):275–298, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Greenwood:1996:EES**

- [98] P. E. Greenwood and W. Wefelmeyer. Empirical estimators for semi-Markov processes. *Mathematical Methods of Statistics*, 5(3):299–315, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pensky:1996:EBE**

- [99] Marianna Pensky. Empirical Bayes estimation of a scale parameter. *Mathematical Methods of Statistics*, 5(3):316–331, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gyorfi:1996:SUC**

- [100] L. Györfi and H. Walk. On the strong universal consistency of a series type regression estimate. *Mathematical Methods of Statistics*, 5(3):332–342, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kukush:1996:ANE**

- [101] A. G. Kukush. Asymptotic normality of the estimator of an infinite-dimensional parameter in the model with a smooth regression function. *Mathematical Methods of Statistics*, 5(3):343–356, 1996.

ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:1996:AAE**

- [102] G. K. Golubev and B. Y. Levit. Asymptotically efficient estimation for analytic distributions. *Mathematical Methods of Statistics*, 5(3):357–368, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Clemmens:1996:LMP**

- [103] A. Clemmens and Z. Govindarajulu. Locally most powerful rank tests for random effects in two-way experiments. II. *Mathematical Methods of Statistics*, 5(3):369–382, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:1996:DFE**

- [104] G. K. Golubev and B. Y. Levit. Distribution function estimation: adaptive smoothing. *Mathematical Methods of Statistics*, 5(4):383–403, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Nze:1996:FET**

- [105] P. Ango Nze and P. Doukhan. Functional estimation for time series. I. Quadratic convergence properties. *Mathematical Methods of Statistics*, 5(4):404–423, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Rukhin:1996:CPE**

- [106] Andrew L. Rukhin. Change-point estimation: linear statistics and asymptotic Bayes risk. *Mathematical Methods of Statistics*, 5(4):424–442, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bischoff:1996:DWC**

- [107] Wolfgang Bischoff. On distribution whose conditional distributions are normal. A vector space approach. *Mathematical Methods of Statistics*, 5(4):443–463, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kubilius:1996:AAL**

- [108] K. Kubilius and A. Račkauskas. On the asymptotic accuracy of least-squares estimators in nearly unstable AR(1) processes. *Mathematical Methods of Statistics*, 5(4):464–476, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dmitrienko:1996:RTR**

- [109] A. A. Dmitrienko and A. A. Vexler. Renewal theory results for autoregressive processes. *Mathematical Methods of Statistics*, 5(4):477–490, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Keyes:1996:CSP**

- [110] T. K. Keyes and M. S. Levy. On consistency of some predicting densities for the multivariate linear model. *Mathematical Methods of Statistics*, 5(4):491–504, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Abadir:1996:CJDb**

- [111] K. M. Abadir. Correction: “The joint density of two functionals of a Brownian motion” [Math. Methods Statist. 4 (1995), no. 4, 449–462; MR1372016 (97c:60200a)]. *Mathematical Methods of Statistics*, 5(4):505, 1996. ISSN 1066-5307 (print), 1934-8045 (electronic). See [77].

**Juditsky:1997:WEA**

- [112] A. Juditsky. Wavelet estimators: adapting to unknown smoothness. *Mathematical Methods of Statistics*, 6(1):1–25, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gayraud:1997:efd**

- [113] G. Gayraud. Estimation of functionals of density support. *Mathematical Methods of Statistics*, 6(1):26–46, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:1997:SPH**

- [114] Yu. I. Ingster. Some problems of hypothesis testing leading to infinitely divisible distributions. *Mathematical Methods of Statistics*, 6(1):47–69, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic). See correction [126].

**Boldin:1997:REE**

- [115] M. V. Boldin. On rank estimates and the empirical distribution function of residuals in autoregression with a possibly infinite variance. *Mathematical Methods of Statistics*, 6(1):70–91, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Govindarajulu:1997:CAD**

- [116] Z. Govindarajulu. A class of asymptotically distribution-free tests for equality of marginals in multivariate populations. *Mathematical Methods of Statistics*, 6(1):92–111, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Konakov:1997:HLE**

- [117] V. D. Konakov and V. I. Piterbarg. High level excursions of Gaussian fields and the weakly optimal choice of the

smoothing parameter. II. *Mathematical Methods of Statistics*, 6(1):112–124, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Hopfner:1997:TCP**

- [118] R. Höpfner. Two comments on parameter estimation in stable processes. *Mathematical Methods of Statistics*, 6(1):125–134, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Goldenshluger:1997:SAE**

- [119] A. Goldenshluger and A. Nemirovski. On spatially adaptive estimation of nonparametric regression. *Mathematical Methods of Statistics*, 6(2):135–170, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Leblanc:1997:DEC**

- [120] Frédérique Leblanc. Density estimation for a class of continuous time processes. *Mathematical Methods of Statistics*, 6(2):171–199, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Piterbarg:1997:APP**

- [121] L. Piterbarg and B. Rozovskii. On asymptotic problems of parameter estimation in stochastic PDE's: discrete time sampling. *Mathematical Methods of Statistics*, 6(2):200–223, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Li:1997:ORL**

- [122] Gang Li. Optimal rate local smoothing in a multiplicative intensity counting process model. *Mathematical Methods of Statistics*, 6(2):224–244, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lee:1997:LAM**

- [123] Stephen M. S. Lee. Local asymptotic minimax estimation of functionals of asymptotically normal sampling distributions. *Mathematical Methods of Statistics*, 6(2):245–257, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Angus:1997:MBK**

- [124] John E. Angus. A modified Bochner kernel lemma for density estimators. *Mathematical Methods of Statistics*, 6(2):258–262, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kagan:1997:ISA**

- [125] A. Kagan, R. C. Laha, and V. Rohatgi. Independence of the sum and absolute difference of independent random variables does not imply their normality. *Mathematical Methods of Statistics*, 6(2):263–265, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:1997:CSP**

- [126] Yu. I. Ingster. Correction: “Some problems of hypothesis testing leading to infinitely divisible distributions”. *Mathematical Methods of Statistics*, 6(2):266, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic). See [114].

**Arcones:1997:GAB**

- [127] Miguel A. Arcones and David M. Mason. A general approach to Bahadur–Kiefer representations for  $M$ -estimators. *Mathematical Methods of Statistics*, 6(3):267–292, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Scheffel:1997:RRL**

- [128] P. Scheffel and H. v. Weizsäcker. On risk rates and large deviations in finite Markov chain experiments. *Mathematical Methods of Statistics*, 6(3):293–312, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**LeBreton:1997:AFG**

- [129] Alain Le Breton. Averaging with feedback in Gaussian schemes for stochastic approximation. *Mathematical Methods of Statistics*, 6(3):313–331, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ghosal:1997:NAP**

- [130] Subhashis Ghosal. Normal approximation to the posterior distribution for generalized linear models with many covariates. *Mathematical Methods of Statistics*, 6(3):332–348, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kohler:1997:UCL**

- [131] Michael Kohler. On the universal consistency of a least squares spline regression estimator. *Mathematical Methods of Statistics*, 6(3):349–364, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Korostelev:1997:MLD**

- [132] Alexander Korostelev. Minimax large deviations risk in change-point problems. *Mathematical Methods of Statistics*, 6(3):365–374, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Viharos:1997:EER**

- [133] László Viharos. Estimators of the exponent of regular variation with universally

normal asymptotic distributions. *Mathematical Methods of Statistics*, 6(3):375–384, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Tracy:1997:EDS**

- [134] D. S. Tracy and S. S. Osahan. On the efficiency of determinant sampling. *Mathematical Methods of Statistics*, 6(3):385–394, 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Huebner:1997:CAB**

- [135] M. Huebner. A characterization of asymptotic behaviour of maximum likelihood estimators for stochastic PDE's. *Mathematical Methods of Statistics*, 6(4):395–415 (1998), 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Albers:1997:RTL**

- [136] W. Albers, W. C. M. Kallenberg, and G. D. Otten. Robust test limits. *Mathematical Methods of Statistics*, 6(4):416–439 (1998), 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Konakov:1997:SKD**

- [137] V. Konakov and E. Mammen. The shape of kernel density estimates in higher dimensions. *Mathematical Methods of Statistics*, 6(4):440–464 (1998), 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pfanzagl:1997:ABA**

- [138] J. Pfanzagl. An asymptotic bound for the average length of confidence intervals. *Mathematical Methods of Statistics*, 6(4):465–475 (1998), 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).



**Leonov:1997:SOR**

- [139] Sergei L. Leonov. On the solution of an optimal recovery problem and its applications in nonparametric regression. *Mathematical Methods of Statistics*, 6(4):476–490 (1998), 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Tartakovsky:1997:MIR**

- [140] A. G. Tartakovsky. Minimax invariant regret solution to the  $N$ -sample slip-page problem. *Mathematical Methods of Statistics*, 6(4):491–508 (1998), 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Liu:1997:CRS**

- [141] Zhihui Liu. Convergence rates of symmetrized product measures. *Mathematical Methods of Statistics*, 6(4):509–516 (1998), 1997. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mattner:1997:APA**

- [142] L. Mattner. Acknowledgement of priority. Addendum to: “Mean unbiased medians, median unbiased means, and symmetric random walks” [Math. Methods Statist. **4** (1995), no. 1, 99–105; MR1324693 (96c:62029)]. *Mathematical Methods of Statistics*, 6(4):517 (1998), 1997. ISSN 1066-5307 (print), 1934-8045 (electronic). See [55].

**Strasser:1998:PIE**

- [143] H. Strasser. Perturbation invariant estimates and incidental nuisance parameters. *Mathematical Methods of Statistics*, 7(1):1–26, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Konev:1998:AMF**

- [144] V. V. Konev and S. M. Pergamenschikov. On asymptotic minimaxity of fixed accuracy estimators for autoregression parameters. II. Purely explosive process. *Mathematical Methods of Statistics*, 7(1):27–59, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Maglaperidze:1998:GFT**

- [145] N. O. Maglaperidze, Z. P. Tsigroshvili, and M. van Pul. Goodness-of-fit tests for parametric hypotheses on the distribution of point processes. *Mathematical Methods of Statistics*, 7(1):60–77, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Poix:1998:SAL**

- [146] J. Poix. Stochastic approximation for local martingale error and random gain process. *Mathematical Methods of Statistics*, 7(1):78–97, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Barbe:1998:LDP**

- [147] Ph. Barbe and M. Broniatowski. Large deviation principle for sequential rank processes. *Mathematical Methods of Statistics*, 7(1):98–110, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Volodin:1998:ANS**

- [148] I. N. Volodin and An. A. Novikov. Asymptotics of the necessary sample size in testing parametric hypotheses:  $d$ -posterior approach. *Mathematical Methods of Statistics*, 7(1):111–121, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Szekely:1998:PVB**

- [149] G. J. Szekely and A. K. Gupta. On a paper of V. B. Nevzorov: “A characterization of exponential distributions by correlations between records” [Math. Methods Statist. **1** (1992), 49–54; MR1202799 (93m:62036)]. *Mathematical Methods of Statistics*, 7(1):122, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic). See [4].

**Lepski:1998:AME**

- [150] O. V. Lepski and B. Y. Levit. Adaptive minimax estimation of infinitely differentiable functions. *Mathematical Methods of Statistics*, 7(2):123–156, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Suquet:1998:CPD**

- [151] Ch. Suquet and M.-C. Viano. Change point detection in dependent sequences: invariance principles for some quadratic statistics. *Mathematical Methods of Statistics*, 7(2):157–191, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:1998:AOF**

- [152] G. Golubev and R. Khasminskii. Asymptotically optimal filtering for a hidden Markov model. *Mathematical Methods of Statistics*, 7(2):192–209, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Janaszewska:1998:JDS**

- [153] E. Janaszewska and A. V. Nagaev. On the joint distribution of the shorth height and length. *Mathematical Methods of Statistics*, 7(2):210–229, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Papadatos:1998:TVD**

- [154] N. Papadatos and V. Papathanasiou. Total variation distance and generalized covariance kernels. *Mathematical Methods of Statistics*, 7(2):230–244, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Spokoiny:1998:ASA**

- [155] V. G. Spokoiny. Adaptive and spatially adaptive testing of a nonparametric hypothesis. *Mathematical Methods of Statistics*, 7(3):245–273, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bernstein:1998:SAR**

- [156] A. V. Bernstein. Statistical analysis of random polynomials. *Mathematical Methods of Statistics*, 7(3):274–295, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Chitashvili:1998:REP**

- [157] R. Chitashvili and N. Kordzakhia. Robust estimation of the parameter in a contaminated Markov model. *Mathematical Methods of Statistics*, 7(3):296–318, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Fiorin:1998:SCF**

- [158] S. Fiorin. Strongly consistent functional estimation for a Cox regression model for counting processes. *Mathematical Methods of Statistics*, 7(3):319–338, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Jankunas:1998:EPL**

- [159] A. Jankunas and R. Z. Khasminskii. Estimation of parameters of linear stochas-

tic difference equations. *Mathematical Methods of Statistics*, 7(3):339–352, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pusz:1998:SCG**

- [160] J. Pusz. On some characterizations of the generalized inverse Gaussian distribution by regression with respect to residuals. *Mathematical Methods of Statistics*, 7(3):353–360, 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Koshkin:1998:NED**

- [161] G. M. Koshkin and V. A. Vasil'iev. Nonparametric estimation of derivatives of a multivariate density from dependent observations. *Mathematical Methods of Statistics*, 7(4):361–400 (1999), 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:1998:MDS**

- [162] Yu. I. Ingster. Minimax detection of a signal for  $l^n$ -balls. *Mathematical Methods of Statistics*, 7(4):401–428 (1999), 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Conti:1998:TIL**

- [163] P. L. Conti and M. Scanu. Testing for independence in lattice distributions. *Mathematical Methods of Statistics*, 7(4):429–444 (1999), 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Cavalier:1998:AEE**

- [164] L. Cavalier. Asymptotically efficient estimation in a problem related to tomography. *Mathematical Methods of Statistics*, 7(4):445–456 (1999), 1998.

ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kutoyants:1998:SED**

- [165] Yu. A. Kutoyants. Semiparametric estimation for dynamical systems with small noise. *Mathematical Methods of Statistics*, 7(4):457–465 (1999), 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Basu:1998:FWC**

- [166] A. K. Basu and D. Bhattacharya. On fixed width confidence intervals associated with maximum likelihood estimation of parameter under dependent setup. *Mathematical Methods of Statistics*, 7(4):466–478 (1999), 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Laha:1998:EDS**

- [167] R. G. Laha. An extension of the Darmois–Skitovich theorem. *Mathematical Methods of Statistics*, 7(4):479–483 (1999), 1998. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Menneteau:1999:FLI**

- [168] L. Menneteau. Functional law of the iterated logarithm for Kiefer processes. *Mathematical Methods of Statistics*, 8(1):1–21, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bosq:1999:LTD**

- [169] D. Bosq and Yu. Davydov. Local time and density estimation in continuous time. *Mathematical Methods of Statistics*, 8(1):22–45, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Oudshoorn:1999:AEF**

- [170] C. G. M. Oudshoorn. Adaptive estimation of functions with jumps. *Mathematical Methods of Statistics*, 8(1):46–68, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pfanzagl:1999:OLD**

- [171] J. Pfanzagl. On the optimality of limit distributions. *Mathematical Methods of Statistics*, 8(1):69–83, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). See erratum [196].

**Kharin:1999:RMS**

- [172] Yu. Kharin. Robustness of multivariate statistical classification under non-parametric distortions of hypothetical distributions. *Mathematical Methods of Statistics*, 8(1):84–98, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Hille:1999:VCE**

- [173] J. Hille, D. Plachky, and J. Roters. Versions of conditional expectations depending continuously on parameters. *Mathematical Methods of Statistics*, 8(1):99–108, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mattner:1999: BSP**

- [174] L. Mattner. On Burdick’s symmetry problem. *Mathematical Methods of Statistics*, 8(1):109–118, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gupta:1999:ILM**

- [175] A. K. Gupta, G. J. Székely, and G. Zsigri. An inconsistent location MLE. *Mathematical Methods of Statistics*, 8

(1):119–120, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gotze:1999:WJP**

- [176] Friedrich Götze and Hartmut Milbrodt. The work of Johann Pfanzagl. *Mathematical Methods of Statistics*, 8(2):121–141, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). In honor of the 70th birthday of Johann Pfanzagl.

**Bening:1999:HOA**

- [177] V. E. Bening and D. M. Chibisov. Higher order asymptotic optimality in testing problems with nuisance parameters. I. *Mathematical Methods of Statistics*, 8(2):142–165, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). In honor of the 70th birthday of Johann Pfanzagl.

**Beran:1999:SEM**

- [178] Rudolf Beran. Superefficient estimation of multivariate trend. *Mathematical Methods of Statistics*, 8(2):166–180, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). In honor of the 70th birthday of Johann Pfanzagl.

**Greenwood:1999:BAE**

- [179] P. E. Greenwood and I. A. Ibragimov. Bahadur’s asymptotic efficiency and the LAN expansion. I. Lower bounds. Independent observations. *Mathematical Methods of Statistics*, 8(2):181–208, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). In honor of the 70th birthday of Johann Pfanzagl.

**LeCam:1999:AT**

- [180] Lucien Le Cam. About tangents. *Mathematical Methods of Statistics*, 8(2):209–219, 1999. ISSN 1066-5307 (print), 1934-

8045 (electronic). In honor of the 70th birthday of Johann Pfanzagl.

**Strasser:1999:ATP**

- [181] H. Strasser and Ch. Weber. The asymptotic theory of permutation statistics. *Mathematical Methods of Statistics*, 8(2):220–250, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). In honor of the 70th birthday of Johann Pfanzagl.

**vanderLaan:1999:ENN**

- [182] M. J. van der Laan and R. D. Gill. Efficiency of NPMLE in nonparametric missing data models. *Mathematical Methods of Statistics*, 8(2):251–276, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). In honor of the 70th birthday of Johann Pfanzagl.

**vanZwet:1999:RCE**

- [183] E. W. van Zwet and W. R. van Zwet. A remark on consistent estimation. *Mathematical Methods of Statistics*, 8(2):277–284, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). In honor of the 70th birthday of Johann Pfanzagl.

**Birge:1999:ICN**

- [184] Lucien Birgé. Interval censoring: a nonasymptotic point of view. *Mathematical Methods of Statistics*, 8(3):285–298, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gotze:1999:RBI**

- [185] F. Götze and B. A. Zalesky. Restoration of binary images for Bernoullian noise models. *Mathematical Methods of Statistics*, 8(3):299–319, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Janssen:1999:NST**

- [186] A. Janssen. Nonparametric symmetry tests for statistical functionals. *Mathematical Methods of Statistics*, 8(3):320–343, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lepski:1999:ANE**

- [187] O. V. Lepski and B. Y. Levit. Adaptive nonparametric estimation of smooth multivariate functions. *Mathematical Methods of Statistics*, 8(3):344–370, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Liese:1999:SBP**

- [188] F. Liese and K. J. Miescke. Selection of the best population in models with nuisance parameters. *Mathematical Methods of Statistics*, 8(3):371–396, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mattner:1999:SEF**

- [189] L. Mattner. Sufficiency, exponential families, and algebraically independent numbers. *Mathematical Methods of Statistics*, 8(3):397–406, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Murphy:1999:CSR**

- [190] S. A. Murphy, A. W. van der Vaart, and J. A. Wellner. Current status regression. *Mathematical Methods of Statistics*, 8(3):407–425, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Schick:1999:EEI**

- [191] A. Schick and W. Wefelmeyer. Efficient estimation of invariant distributions of some semiparametric Markov

chain models. *Mathematical Methods of Statistics*, 8(3):426–440, 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lepski:1999:HIA**

- [192] O. V. Lepski. How to improve the accuracy of estimation. *Mathematical Methods of Statistics*, 8(4):441–486 (2000), 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Inglot:1999:GIE**

- [193] T. Inglot. Generalized intermediate efficiency of goodness-of-fit tests. *Mathematical Methods of Statistics*, 8(4):487–509 (2000), 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Fatalov:1999:LMC**

- [194] V. R. Fatalov. The Laplace method for computing exact asymptotics of distributions of integral statistics. *Mathematical Methods of Statistics*, 8(4):510–535 (2000), 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pouet:1999:TNH**

- [195] Christophe Pouet. On testing nonparametric hypotheses for analytic regression functions in Gaussian noise. *Mathematical Methods of Statistics*, 8(4):536–549 (2000), 1999. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pfanzagl:1999:EOL**

- [196] J. Pfanzagl. Erratum: “On the optimality of limit distributions” [Math. Methods Statist. **8** (1999), no. 1, 69–83; MR1692715 (2000c:62079)]. *Mathematical Methods of Statistics*, 8(4):550 (2000), 1999. ISSN 1066-5307 (print), 1934-8045 (electronic). See [171].

**Pfanzagl:2000:QCL**

- [197] J. Pfanzagl. Quasi-convex loss functions, unimodal distributions, and the convolution theorem. *Mathematical Methods of Statistics*, 9(1):1–18, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Tribouley:2000:AEI**

- [198] K. Tribouley. Adaptive estimation of integrated functionals. *Mathematical Methods of Statistics*, 9(1):19–38, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Butucea:2000:TAR**

- [199] C. Butucea. Two adaptive rates of convergence in pointwise density estimation. *Mathematical Methods of Statistics*, 9(1):39–64, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Boldin:2000:EPH**

- [200] M. V. Boldin. On empirical processes in heteroscedastic time series and their use for hypothesis testing and estimation. *Mathematical Methods of Statistics*, 9(1):65–89, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Plachky:2000:CPD**

- [201] D. Plachky and A. L. Rukhin. Characterization of probability distributions by independence structures. *Mathematical Methods of Statistics*, 9(1):90–105, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lababidi:2000:NES**

- [202] S. Lababidi. Nonparametric estimation of some functional with small noise diffusion processes. *Mathematical Methods of Statistics*, 9(1):106–116, 2000.

ISSN 1066-5307 (print), 1934-8045 (electronic).

**Efromovich:2000:SAE**

- [203] S. Efromovich. On sharp adaptive estimation of multivariate curves. *Mathematical Methods of Statistics*, 9(2):117–139, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kim:2000:ESF**

- [204] Jae-Chun Kim and A. Korostelev. Estimation of smooth functionals in image models. *Mathematical Methods of Statistics*, 9(2):140–159, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:2000:SOM**

- [205] G. Golubev and W. Härdle. Second order minimax estimation in partial linear models. *Mathematical Methods of Statistics*, 9(2):160–175, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pötzelberger:2000:GQP**

- [206] K. Pötzelberger. The general quantization problem for distributions with regular support. *Mathematical Methods of Statistics*, 9(2):176–198, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pötzelberger:2000:CEQ**

- [207] K. Pötzelberger. Consistency of the empirical quantization error. *Mathematical Methods of Statistics*, 9(2):199–207, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Hadjicostas:2000:RCP**

- [208] P. Hadjicostas. Rate of convergence of the probability of non-existence of

the MLE's in simple logistic regression. *Mathematical Methods of Statistics*, 9(2):208–222, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pötzelberger:2000:CTI**

- [209] K. Pötzelberger, W. Schachermayer, and H. Strasser. The convolution theorem for infinite-dimensional parameter spaces. *Mathematical Methods of Statistics*, 9(3):223–236, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bischoff:2000:OLU**

- [210] W. Bischoff and M. Fichter. Optimal lower and upper bounds for the  $L_p$ -mean deviation of functions of a random variable. *Mathematical Methods of Statistics*, 9(3):237–269, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Blanke:2000:EAV**

- [211] D. Blanke and F. Merlevède. Estimation of the asymptotic variance of kernel density estimators for continuous time processes. *Mathematical Methods of Statistics*, 9(3):270–296, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Davydov:2000:FLT**

- [212] Yu. Davydov and V. Egorov. Functional limit theorems for induced order statistics. *Mathematical Methods of Statistics*, 9(3):297–313, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Einmahl:2000:SAS**

- [213] J. H. J. Einmahl and M. Geilen. A strong approximation of the shorttt process. *Mathematical Methods of Statistics*, 9(3):314–322, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Clemençon:2000:AET**

- [214] S. J. M. Cléménçon. Adaptive estimation of the transition density of a regular Markov chain. *Mathematical Methods of Statistics*, 9(4):323–357, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Camlong-Viot:2000:ATS**

- [215] Ch. Camlong-Viot, P. Sarda, and Ph. Vieu. Additive time series: the kernel integration method. *Mathematical Methods of Statistics*, 9(4):358–375, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pons:2000:NEV**

- [216] Odile Pons. Nonparametric estimation in a varying-coefficient Cox model. *Mathematical Methods of Statistics*, 9(4):376–398, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Einmahl:2000:SRE**

- [217] John H. J. Einmahl and Frits H. Ruymgaart. Some results for empirical processes of locally dependent arrays. *Mathematical Methods of Statistics*, 9(4):399–414, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Novak:2000:SNS**

- [218] S. Y. Novak. On self-normalized sums. *Mathematical Methods of Statistics*, 9(4):415–436, 2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Yu:2000:APH**

- [219] Jun Yu and M. Ekström. Asymptotic properties of high order spacings under dependence assumptions. *Mathematical Methods of Statistics*, 9(4):437–448,

2000. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Holevo:2001:IQE**

- [220] A. S. Holevo. An invitation to quantum estimation. *Mathematical Methods of Statistics*, 10(1):1–5, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Holevo:2001:NAC**

- [221] A. S. Holevo. Noncommutative analogues of the Cramér-Rao inequality in the quantum measurement theory. *Mathematical Methods of Statistics*, 10(1):6–22, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). See erratum [246].

**Golubev:2001:AES**

- [222] Yu. Golubev, O. Lepski, and B. Levit. On adaptive estimation for the sup-norm losses. *Mathematical Methods of Statistics*, 10(1):23–37, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Worms:2001:MDSb**

- [223] J. Worms. Moderate deviations of some dependent variables. I. Martingales. *Mathematical Methods of Statistics*, 10(1):38–72, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lachal:2001:SSN**

- [224] Aimé Lachal. Study of some new integrated statistics: computation of Bahadur efficiency, relation with non-standard boundary value problems. *Mathematical Methods of Statistics*, 10(1):73–104, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).



**Iacus:2001:SHT**

- [225] S. M. Iacus and Yu. A. Kutoyants. Semi-parametric hypotheses testing for dynamical systems with small noise. *Mathematical Methods of Statistics*, 10(1):105–120, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Comte:2001:SEA**

- [226] F. Comte and M.-L. Taupin. Semi-parametric estimation in the (auto)-regressive  $\beta$ -mixing model with errors-in-variables. *Mathematical Methods of Statistics*, 10(2):121–160, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Worms:2001:MDSa**

- [227] J. Worms. Moderate deviations of some dependent variables. II. Some kernel estimators. *Mathematical Methods of Statistics*, 10(2):161–193, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Liebscher:2001:CLT**

- [228] Eckhard Liebscher. Central limit theorems for  $\alpha$ -mixing triangular arrays with applications to nonparametric statistics. *Mathematical Methods of Statistics*, 10(2):194–214, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lemdani:2001:RDK**

- [229] M. Lemdani and E. Ould-Said. Relative deficiency of the Kaplan–Meier estimator with respect to a smoothed estimator. *Mathematical Methods of Statistics*, 10(2):215–231, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Henze:2001:TEA**

- [230] N. Henze and B. Klar. Testing exponentiality against the  $\mathcal{L}$ -class of life distributions. *Mathematical Methods of Statistics*, 10(2):232–246, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Cavalier:2001:PBS**

- [231] L. Cavalier and A. B. Tsybakov. Penalized blockwise Stein’s method, monotone oracles and sharp adaptive estimation. *Mathematical Methods of Statistics*, 10(3):247–282, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Delattre:2001:PBM**

- [232] S. Delattre and M. Hoffmann. The Pinsker bound in mixed Gaussian white noise. *Mathematical Methods of Statistics*, 10(3):283–315, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Galtchouk:2001:SNA**

- [233] L. Galtchouk and S. Pergamenschikov. Sequential nonparametric adaptive estimation of the drift coefficient in diffusion processes. *Mathematical Methods of Statistics*, 10(3):316–330, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Soulier:2001:AES**

- [234] Ph. Soulier. Adaptive estimation of the spectral density of a weakly or strongly dependent Gaussian process. *Mathematical Methods of Statistics*, 10(3):331–

354, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**vandeGeer:2001:LSE**

- [235] Sara van de Geer. Least squares estimation with complexity penalties. *Mathematical Methods of Statistics*, 10(3):355–374, 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Gayraud:2001:MTC**

- [236] G. Gayraud and Ch. Pouet. Minimax testing composite null hypotheses in the discrete regression scheme. *Mathematical Methods of Statistics*, 10(4):375–394 (2002), 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Ingster:2001:ADS**

- [237] Yu. I. Ingster. Adaptive detection of a signal of growing dimension. I. *Mathematical Methods of Statistics*, 10(4):395–421 (2002), 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Juditsky:2001:EAN**

- [238] A. Juditsky and O. Lepski. Evaluation of the accuracy of nonparametric estimators. *Mathematical Methods of Statistics*, 10(4):422–445 (2002), 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Malyutov:2001:SOO**

- [239] M. B. Malyutov and I. I. Tsitovich. Second order optimal sequential discrimination between Markov chains. *Mathematical Methods of Statistics*, 10(4):446–464 (2002), 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Spokoiny:2001:DDT**

- [240] V. Spokoiny. Data-driven testing the fit of linear models. *Mathematical Methods of Statistics*, 10(4):465–497 (2002), 2001. ISSN 1066-5307 (print), 1934-8045 (electronic). Meeting on Mathematical Statistics (Marseille, 10–15 December 2000).

**Grama:2002:AEN**

- [241] I. Grama and M. Nussbaum. Asymptotic equivalence for nonparametric regression. *Mathematical Methods of Statistics*, 11(1):1–36, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:2002:ADS**

- [242] Yu. I. Ingster. Adaptive detection of a signal of growing dimension. II. *Mathematical Methods of Statistics*, 11(1):37–68, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pfanzagl:2002:AOE**

- [243] J. Pfanzagl. Asymptotic optimality of estimator sequences: “pointwise” versus “locally uniform”. *Mathematical Methods of Statistics*, 11(1):69–97, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:2002:ASP**

- [244] G. Golubev and W. Härdle. On adaptive smoothing in partial linear models. *Mathematical Methods of Statistics*, 11(1):98–117, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bathke:2002:ALN**

- [245] Arne Bathke. ANOVA for a large number of treatments. *Mathematical Methods of Statistics*, 11(1):118–132, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Holevo:2002:ENA**

- [246] A. S. Holevo. Erratum: “Noncommutative analogues of the Cramér–Rao inequality in the quantum measurement theory” [Math. Methods Statist. **10** (2001), no. 1, 6–22; MR1841806 (2002e:81014)]. *Mathematical Methods of Statistics*, 11(1):133, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic). See [221].

**Dehay:2002:SES**

- [247] D. Dehay and H. L. Hurd. Spectral estimation for strongly periodically correlated random fields defined on  $\mathbf{R}^2$ . *Mathematical Methods of Statistics*, 11(2):135–151, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Du:2002:USR**

- [248] Yunling Du and M. G. Akritas. Uniform strong representation of the conditional Kaplan–Meier process. *Mathematical Methods of Statistics*, 11(2):152–182, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Henze:2002:WTG**

- [249] N. Henze and Ya. Yu. Nikitin. Watson-type goodness-of-fit tests based on the integrated empirical process. *Mathematical Methods of Statistics*, 11(2):183–202, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Morel:2002:HIP**

- [250] B. Morel and Ch. Suquet. Hilbertian invariance principles for the empirical process under association. *Mathematical Methods of Statistics*, 11(2):203–220, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Muller:2002:EMC**

- [251] U. U. Müller and W. Wefelmeyer. Estimators for models with constraints involving unknown parameters. *Mathematical Methods of Statistics*, 11(2):221–235, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pötzelberger:2002:AUQ**

- [252] K. Pötzelberger. Admissible unbiased quantizations: distributions without linear components. *Mathematical Methods of Statistics*, 11(2):236–255, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Novak:2002:SNS**

- [253] S. Y. Novak. Self-normalized sums. Supplement. *Mathematical Methods of Statistics*, 11(2):256–258, 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dette:2002:ODF**

- [254] H. Dette and V. B. Melas.  $E$ -optimal designs in Fourier regression models on

a partial circle. *Mathematical Methods of Statistics*, 11(3):259–296 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Janssen:2002:HBA**

- [255] A. Janssen and J. Rahnenführer. A hazard-based approach to dependence tests for bivariate censored models. *Mathematical Methods of Statistics*, 11(3):297–322 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kallenberg:2002:PDD**

- [256] W. C. M. Kallenberg. The penalty in data driven Neyman’s tests. *Mathematical Methods of Statistics*, 11(3):323–340 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Rackauskas:2002:HCM**

- [257] A. Račkauskas and Ch. Suquet. Hölder convergence of multivariate empirical characteristic functions. *Mathematical Methods of Statistics*, 11(3):341–357 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Schick:2002:EEI**

- [258] A. Schick and W. Wefelmeyer. Efficient estimation in invertible linear processes. *Mathematical Methods of Statistics*, 11(3):358–379 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bosq:2002:EAO**

- [259] D. Bosq. Estimation of the autocorrelation operator and prediction for infinite-dimensional autoregressive processes. *Mathematical Methods of Statistics*, 11(4):381–401 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dalalyan:2002:AET**

- [260] A. S. Dalalyan and Yu. A. Kutoyants. Asymptotically efficient trend coefficient estimation for ergodic diffusion. *Mathematical Methods of Statistics*, 11(4):402–427 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dette:2002:UAE**

- [261] H. Dette and Yu. Grigoriev. A unified asymptotic expansion for distributions of quadratic functionals in nonlinear regression models. *Mathematical Methods of Statistics*, 11(4):428–452 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Boldin:2002:SRE**

- [262] M. V. Boldin. On sequential residual empirical processes in heteroscedastic time series. *Mathematical Methods of Statistics*, 11(4):453–464 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dümbgen:2002:ARC**

- [263] L. Dümbgen and V. R. Fatalov. Asymptotics of the rate of convergence for nonparametric density estimators: a new approach based on the Laplace method. *Mathematical Methods of Statistics*, 11(4):465–476 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pfanzagl:2002:DLR**

- [264] J. Pfanzagl. On distinguished LAN-representations. *Mathematical Methods of Statistics*, 11(4):477–488 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic). See erratum [324].

**Balakrishnan:2002:CPA**

- [265] N. Balakrishnan and S. V. Malov. Characterizations of proportional Archimedean copulas. *Mathematical Methods of Statistics*, 11(4):489–495 (2003), 2002. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Guillou:2003:SOP**

- [266] A. Guillou and F. Merlevède. Second-order properties of the blocks of blocks bootstrap for density estimators for continuous time processes. *Mathematical Methods of Statistics*, 12(1):1–30, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gushchin:2003:PSM**

- [267] A. A. Gushchin and Uwe Küchler. On parametric statistical models for stationary solutions of affine stochastic delay differential equations. *Mathematical Methods of Statistics*, 12(1):31–61, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Martinez:2003:AEA**

- [268] L. M. Artiles Martínez and B. Y. Levit. Adaptive estimation of analytic functions on an interval. *Mathematical Methods of Statistics*, 12(1):62–94, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:2003:SRA**

- [269] G. Golubev and B. Levit. Sequential recovery of analytic periodic edges in binary image models. *Mathematical Methods of Statistics*, 12(1):95–115, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Chen:2003:ITA**

- [270] Jiahua Chen and A. K. Gupta. Information-theoretic approach for detecting change in the parameters of a normal model. *Mathematical Methods of Statistics*, 12(1):116–130, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Belitser:2003:EBA**

- [271] E. Belitser and B. Levit. On the empirical Bayes approach to adaptive filtering. *Mathematical Methods of Statistics*, 12(2):131–154, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Alves:2003:EPC**

- [272] M. I. Fraga Alves, L. de Haan, and Tao Lin. Estimation of the parameter controlling the speed of convergence in extreme value theory. *Mathematical Methods of Statistics*, 12(2):155–176, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Louani:2003:LDR**

- [273] D. Louani. Large deviations results for orthogonal series density estimators and some applications. *Mathematical Methods of Statistics*, 12(2):177–196, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Stepanova:2003:MRT**

- [274] N. A. Stepanova. Multivariate rank tests for independence and their asymptotic efficiency. *Mathematical Methods of Statistics*, 12(2):197–217, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Chow:2003:OIA**

- [275] P. L. Chow, R. Z. Khasminskii, and A. I. Ovseevich. Optimal input and asymptotically efficient estimation in some wave equations. *Mathematical Methods of Statistics*, 12(2):218–230, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Vyazilov:2003:EPR**

- [276] A. E. Vyazilov. Empirical processes and robust estimation of parameters of the GARCH model. *Mathematical Methods of Statistics*, 12(2):231–245, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:2003:MNS**

- [277] Yu. Ingster and O. Lepski. Multichannel nonparametric signal detection. *Mathematical Methods of Statistics*, 12(3):247–275, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Maller:2003:TIH**

- [278] R. A. Maller and Xian Zhou. Testing for individual heterogeneity in parametric models for event-history data. *Mathematical Methods of Statistics*, 12(3):276–304, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**McElroy:2003:LTH**

- [279] T. McElroy and D. N. Politis. Limit theorems for heavy-tailed random fields with subsampling applications. *Mathematical Methods of Statistics*, 12(3):305–328, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Haye:2003:NLT**

- [280] M. Ould Haye and A. Philippe. A non-central limit theorem for the empirical process of linear sequences with seasonal long memory. *Mathematical Methods of Statistics*, 12(3):329–357, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Biedermann:2003:NMB**

- [281] S. Biedermann and H. Dette. A note on maximin and Bayesian  $D$ -optimal designs in weighted polynomial regression. *Mathematical Methods of Statistics*, 12(3):358–370, 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Biau:2003:SKD**

- [282] G. Biau. Spatial kernel density estimation. *Mathematical Methods of Statistics*, 12(4):371–390 (2004), 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Broniatowski:2003:EKL**

- [283] M. Broniatowski. Estimation of the Kullback–Leibler divergence. *Mathematical Methods of Statistics*, 12(4):391–409 (2004), 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Juditsky:2003:NCS**

- [284] A. Juditsky and S. Lambert-Lacroix. Nonparametric confidence set estimation. *Mathematical Methods of Statistics*, 12(4):410–428 (2004), 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Klemela:2003:ORS**

- [285] Jussi Klemelä. Optimal recovery and statistical estimation in  $L_p$  Sobolev

classes. *Mathematical Methods of Statistics*, 12(4):429–453 (2004), 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Liese:2003:GAT**

- [286] F. Liese and I. Vajda. A general asymptotic theory of  $M$ -estimators. I. *Mathematical Methods of Statistics*, 12(4):454–477 (2004), 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mnatsakanov:2003:SPM**

- [287] R. Mnatsakanov and F. H. Ruymgaart. Some properties of moment-empirical CDF's with application to some inverse estimation problems. *Mathematical Methods of Statistics*, 12(4):478–495 (2004), 2003. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Borovkov:2004:AOE**

- [288] A. A. Borovkov and Yu. Yu. Linke. Asymptotically optimal estimates in the smooth change-point problem. *Mathematical Methods of Statistics*, 13(1):1–24, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Galtchouk:2004:NSE**

- [289] L. Galtchouk and S. Pergamenschikov. Nonparametric sequential estimation of the drift in diffusion processes via model selection. *Mathematical Methods of Statistics*, 13(1):25–49, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Norberg:2004:FEI**

- [290] E. Norberg. On filtered experiments and the information contained in likelihood ratios. *Mathematical Methods of Statistics*, 13(1):50–68, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dumbgen:2004:CCR**

- [291] L. Dümbgen, S. Freitag, and G. Jongbloed. Consistency of concave regression with an application to current-status data. *Mathematical Methods of Statistics*, 13(1):69–81, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Liese:2004:GAT**

- [292] F. Liese and I. Vajda. A general asymptotic theory of  $M$ -estimators. II. *Mathematical Methods of Statistics*, 13(1):82–95, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pycke:2004:BLA**

- [293] J.-R. Pycke. Bahadur local asymptotic optimality for generalizations of the Cramér-von Mises and Anderson-Darling statistics. *Mathematical Methods of Statistics*, 13(1):96–107, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Volodin:2004:PCV**

- [294] I. N. Volodin and S. V. Simushkin.  $D$ -posterior concept of  $p$ -value. *Mathematical Methods of Statistics*, 13(1):108–121, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Blanke:2004:SPA**

- [295] D. Blanke. Sample paths adaptive density estimation. *Mathematical Methods of Statistics*, 13(2):123–152, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ivanov:2004:ATN**

- [296] A. V. Ivanov and N. N. Leonenko. Asymptotic theory of nonlinear regression with long-range dependence. *Math-*

*ematical Methods of Statistics*, 13(2):153–178, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Joutard:2004:LDE**

- [297] C. Joutard. Large deviations for  $M$ -estimators. *Mathematical Methods of Statistics*, 13(2):179–200, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Yode:2004:AMT**

- [298] A. F. Yode. Asymptotically minimax test of independence. *Mathematical Methods of Statistics*, 13(2):201–234, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kharin:2004:DAS**

- [299] Yu. Kharin and A. Kostevich. Discriminant analysis of stationary finite Markov chains. *Mathematical Methods of Statistics*, 13(2):235–252, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Levit:2004:EEM**

- [300] B. Levit and N. Stepanova. Efficient estimation of multivariate analytic functions in cube-like domains. *Mathematical Methods of Statistics*, 13(3):253–281, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Matias:2004:MEL**

- [301] C. Matias and M.-L. Taupin. Minimax estimation of linear functionals in the convolution model. *Mathematical Methods of Statistics*, 13(3):282–328, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Sorokin:2004:MDE**

- [302] A. A. Sorokin. Minimum distance estimates in the ARCH model. *Mathematical Methods of Statistics*, 13(3):329–355, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bar-Lev:2004:ZRC**

- [303] S. K. Bar-Lev, D. Bshouty, and F. A. Van der Duyn Schouten. Zero regression characterizations of natural exponential families generated by Lévy stable laws — a complementary subclass. *Mathematical Methods of Statistics*, 13(3):356–367, 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gaffke:2004:NOS**

- [304] N. Gaffke. Nonparametric one-sided testing for the mean and related extremum problems. *Mathematical Methods of Statistics*, 13(4):369–391 (2005), 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:2004:OAA**

- [305] Y. Golubev and B. Levit. An oracle approach to adaptive estimation of linear functionals in a Gaussian model. *Mathematical Methods of Statistics*, 13(4):392–408 (2005), 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:2004:NHT**

- [306] Yu. I. Ingster and I. A. Suslina. Nonparametric hypothesis testing for small type I errors. I. *Mathematical Methods of Statistics*, 13(4):409–459 (2005), 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).



**Kohler:2004:ESR**

- [307] M. Kohler. Estimation of smooth regression functions from stationary and ergodic observations via least squares. *Mathematical Methods of Statistics*, 13(4):460–471 (2005), 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Schreiber:2004:LDP**

- [308] T. Schreiber. Large deviation principle for generalized quantile functions. *Mathematical Methods of Statistics*, 13(4):472–483 (2005), 2004. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gaïffas:2005:CRP**

- [309] S. Gaïffas. Convergence rates for pointwise curve estimation with a degenerate design. *Mathematical Methods of Statistics*, 14(1):1–27, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:2005:NHT**

- [310] Yu. I. Ingster and I. A. Suslina. Non-parametric hypothesis testing for small type I errors. II. *Mathematical Methods of Statistics*, 14(1):28–52, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kukush:2005:CDEb**

- [311] A. Kukush and H. Schneeweiss. Comparing different estimators in a nonlinear measurement error model. I. *Mathematical Methods of Statistics*, 14(1):53–79, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Neumeyer:2005:NOS**

- [312] N. Neumeyer and H. Dette. A note on one-sided nonparametric analysis of covariance by ranking residuals. *Mathe-*

*matical Methods of Statistics*, 14(1):80–104, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ruckdeschel:2005:OOS**

- [313] P. Ruckdeschel. Optimally one-sided bounded influence curves. *Mathematical Methods of Statistics*, 14(1):105–131, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Albers:2005:TBE**

- [314] W. Albers and W. C. M. Kallenberg. Tail behavior of the empirical distribution function of convolutions. *Mathematical Methods of Statistics*, 14(2):133–162, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Arcones:2005:BEL**

- [315] M. A. Arcones. Bahadur efficiency of the likelihood ratio test. *Mathematical Methods of Statistics*, 14(2):163–179, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ehm:2005:RKE**

- [316] Werner Ehm. On the risk of kernel estimators in a density reconstruction problem. *Mathematical Methods of Statistics*, 14(2):180–202, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kukush:2005:CDEa**

- [317] A. Kukush and H. Schneeweiss. Comparing different estimators in a nonlinear measurement error model. II. *Mathematical Methods of Statistics*, 14(2):203–223, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Matsui:2005:FIM**

- [318] M. Matsui. Fisher information matrix of general stable distributions close to the normal distribution. *Mathematical Methods of Statistics*, 14(2):224–251, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Abramovich:2005:LFH**

- [319] F. Abramovich and R. Heller. Local functional hypothesis testing. *Mathematical Methods of Statistics*, 14(3):253–266, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bertin:2005:SAE**

- [320] K. Bertin. Sharp adaptive estimation in sup-norm for  $d$ -dimensional Hölder classes. *Mathematical Methods of Statistics*, 14(3):267–298, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Ingster:2005:EDS**

- [321] Yu. Ingster and I. Suslina. On estimation and detection of smooth functions of many variables. *Mathematical Methods of Statistics*, 14(3):299–331, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lemdani:2005:SRQ**

- [322] M. Lemdani, E. Ould-Saïd, and N. Poulin. Strong representation of the quantile function for left truncated and dependent data. *Mathematical Methods of Statistics*, 14(3):332–345, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Rivoirard:2005:BMS**

- [323] V. Rivoirard. Bayesian modeling of sparse sequences and maxisets for Bayes

rules. *Mathematical Methods of Statistics*, 14(3):346–376, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Pfanzagl:2005:EDL**

- [324] J. Pfanzagl. Erratum: “On distinguished LAN-representations” [Math. Methods Statist. **11** (2002), no. 4, 477–488 (2003); MR1979746]. *Mathematical Methods of Statistics*, 14(3):377–378, 2005. ISSN 1066-5307 (print), 1934-8045 (electronic). See [264].

**Berthet:2005:ASA**

- [325] P. Berthet and C. El-Nouty. Almost sure asymptotic behaviour of the shorth estimators. *Mathematical Methods of Statistics*, 14(4):379–403 (2006), 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Borovkov:2005:CPP**

- [326] A. A. Borovkov and Yu. Yu. Linke. Change-point problem for large samples and incomplete information on distributions. *Mathematical Methods of Statistics*, 14(4):404–430 (2006), 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Cao:2005:OIR**

- [327] Y. Cao and Y. Golubev. On oracle inequalities related to a polynomial fitting. *Mathematical Methods of Statistics*, 14(4):431–450 (2006), 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gaffke:2005:TTS**

- [328] N. Gaffke. Three test statistics for a non-parametric one-sided hypothesis on the mean of a nonnegative variable. *Mathematical Methods of Statistics*, 14(4):

451–467 (2006), 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Meintanis:2005:OTS**

- [329] S. Meintanis. Omnibus tests for strictly positive stable laws based on the empirical Laplace transform. *Mathematical Methods of Statistics*, 14(4):468–478 (2006), 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Meister:2005:NES**

- [330] A. Meister. Non-estimability in spite of identifiability in density deconvolution. *Mathematical Methods of Statistics*, 14(4):479–487 (2006), 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Yu:2005:NCC**

- [331] Zhuo Yu and M. van der Laan. A note on the construction of counterfactuals and  $G$ -computation formula. *Mathematical Methods of Statistics*, 14(4):488–499 (2006), 2005. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Busarova:2006:MTE**

- [332] D. Busarova, Y. Tyurin, J. Möttönen, and H. Oja. Multivariate Theil estimator with the corresponding test. *Mathematical Methods of Statistics*, 15(1):1–19, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dumbgen:2006:LDM**

- [333] L. Dümbgen, V. I. Piterbarg, and D. Zholud. On the limit distribution of multiscale test statistics for nonparametric curve estimation. *Mathematical Methods of Statistics*, 15(1):20–25, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Durot:2006:ATZ**

- [334] C. Durot and Y. Rozenholc. An adaptive test for zero mean. *Mathematical Methods of Statistics*, 15(1):26–60, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gribkova:2006:EEE**

- [335] N. V. Gribkova and R. Helmers. The empirical Edgeworth expansion for a Studentized trimmed mean. *Mathematical Methods of Statistics*, 15(1):61–87, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Korostelev:2006:EJP**

- [336] A. Korostelev and G. Yin. Estimation of jump points in high-dimensional diffusion modulated by a hidden Markov chain. *Mathematical Methods of Statistics*, 15(1):88–102, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Nikitin:2006:LDN**

- [337] Ya. Nikitin and E. Ponikarov. On large deviations of non-degenerate two-sample  $U$ - and  $V$ -statistics with applications to Bahadur efficiency. *Mathematical Methods of Statistics*, 15(1):103–122, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Autin:2006:MDE**

- [338] F. Autin. Maxiset for density estimation on  $\mathbf{R}$ . *Mathematical Methods of Statistics*, 15(2):123–145, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Castillo:2006:EAE**

- [339] I. Castillo, C. Lévy-Leduc, and C. Matias. Exact adaptive estimation of the

shape of a periodic function with unknown period corrupted by white noise. *Mathematical Methods of Statistics*, 15(2):146–175, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dedecker:2006:IPS**

- [340] J. Dedecker and F. Merlevède. Inequalities for partial sums of Hilbert-valued dependent sequences and applications. *Mathematical Methods of Statistics*, 15(2):176–206, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Hamadouche:2006:OHF**

- [341] D. Hamadouche and Ch. Suquet. Optimal Hölderian functional central limit theorems for uniform empirical and quantile processes. *Mathematical Methods of Statistics*, 15(2):207–223, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Khmaladze:2006:CSPb**

- [342] E. Khmaladze, R. Mnatsakanov, and N. Toronjadze. The change-set problem for Vapnik–Červonenkis classes. *Mathematical Methods of Statistics*, 15(2):224–231, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Brunel:2006:ANR**

- [343] E. Brunel and F. Comte. Adaptive nonparametric regression estimation in presence of right censoring. *Mathematical Methods of Statistics*, 15(3):233–255, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Cadre:2006:PBM**

- [344] B. Cadre and I. Larramendy-Valverde. Prediction based on an  $L_1$ -method in the

nonlinear autoregressive model. *Mathematical Methods of Statistics*, 15(3):256–268, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gupta:2006:IPP**

- [345] A. K. Gupta, T. Nguyen, and L. Pardo. Inference procedures for polytomous logistic regression models based on  $\phi$ -divergence measures. *Mathematical Methods of Statistics*, 15(3):269–288, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Khmaladze:2006:CSPa**

- [346] E. Khmaladze, R. Mnatsakanov, and N. Toronjadze. The change set problem and local covering numbers. *Mathematical Methods of Statistics*, 15(3):289–308, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Rukhin:2006:ACS**

- [347] A. L. Rukhin. Association characteristics in spatial statistics. *Mathematical Methods of Statistics*, 15(3):309–326, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Sorokin:2006:PET**

- [348] A. A. Sorokin. On parameter estimation and testing for dimension in ARCH( $p$ ) model. *Mathematical Methods of Statistics*, 15(3):327–348, 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Autin:2006:LVG**

- [349] F. Autin, D. Picard, and V. Rivoirard. Large variance Gaussian priors in Bayesian nonparametric estimation: a maxiset approach. *Mathematical Methods of Statistics*, 15(4):349–373 (2007),

2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Neumann:2006:AME**

- [350] M. H. Neumann and T. L. Thorarinsdottir. Asymptotic minimax estimation in nonparametric autoregression. *Mathematical Methods of Statistics*, 15(4): 374–397 (2007), 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Cao:2006:OIR**

- [351] Y. Cao and Y. Golubev. On oracle inequalities related to smoothing splines. *Mathematical Methods of Statistics*, 15(4):398–414 (2007), 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Marteau:2006:RIP**

- [352] C. Marteau. Regularization of inverse problems with unknown operator. *Mathematical Methods of Statistics*, 15(4): 415–443 (2007), 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Meintanis:2006:EMT**

- [353] S. G. Meintanis. Efficient moment-type estimation in exponentiated laws. *Mathematical Methods of Statistics*, 15(4): 444–455 (2007), 2006. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Guta:2007:MEW**

- [354] M. Guta and L. Artiles. Minimax estimation of the Wigner function in quantum homodyne tomography with ideal detectors. *Mathematical Methods of Statistics*, 16(1):1–15, March 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707010012>.

**Nikitin:2007:LTE**

- [355] Ya. Yu. Nikitin and A. V. Tchirina. Lilliefors test for exponentiality: Large deviations, asymptotic efficiency, and conditions of local optimality. *Mathematical Methods of Statistics*, 16(1):16–24, March 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707010024>.

**Prieur:2007:CPE**

- [356] C. Prieur. Change point estimation by local linear smoothing under a weak dependence condition. *Mathematical Methods of Statistics*, 16(1):25–41, March 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707010036>.

**Dalalyan:2007:SSS**

- [357] A. S. Dalalyan. Stein shrinkage and second-order efficiency for semiparametric estimation of the shift. *Mathematical Methods of Statistics*, 16(1):42–62, March 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707010048>.

**Meister:2007:DCS**

- [358] A. Meister. Deconvolving compactly supported densities. *Mathematical Methods of Statistics*, 16(1):63–76, March 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653070701005X>.

- Anonymous:2007:HCa**
- [359] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 16(1):??, March 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).
- Balabdaoui:2007:CEC**
- [360] F. Balabdaoui. Consistent estimation of a convex density at the origin. *Mathematical Methods of Statistics*, 16(2):77–95, June 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707020019>.
- Bar-Lev:2007:MCC**
- [361] S. K. Bar-Lev. Methods of constructing characterizations by constancy of regression on the sample mean and related problems for NEF's. *Mathematical Methods of Statistics*, 16(2):96–109, June 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707020020>.
- Birke:2007:TSM**
- [362] M. Birke and H. Dette. Testing strict monotonicity in nonparametric regression. *Mathematical Methods of Statistics*, 16(2):110–123, June 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707020032>.
- Djeddour:2007:TUE**
- [363] Kh. Djeddour, A. Mokkadem, and M. Pelletier. Test for uniformity by empirical Fourier expansion. *Mathematical Methods of Statistics*, 16(2):124–141, June 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707020044>.
- Gribkova:2007:EEB**
- [364] N. V. Gribkova and R. Helmers. On the Edgeworth expansion and the  $M$  out of  $N$  bootstrap accuracy for a Studentized trimmed mean. *Mathematical Methods of Statistics*, 16(2):142–176, June 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/content/pdf/10.3103/S1066530707020056.pdf>.
- Anonymous:2007:HCb**
- [365] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 16(2):??, June 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).
- Arcones:2007:TTM**
- [366] M. A. Arcones. Two tests for multivariate normality based on the characteristic function. *Mathematical Methods of Statistics*, 16(3):177–201, September 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707030015>.
- Guilloux:2007:NEC**
- [367] A. Guilloux. Nonparametric estimation for censored lifetimes suffering from unknown selection bias. *Mathematical Methods of Statistics*, 16(3):202–216, September 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707030027>.

**Ingster:2007:NHT**

- [368] Yu. I. Ingster and Yu. A. Kutoyants. Nonparametric hypothesis testing for intensity of the Poisson process. *Mathematical Methods of Statistics*, 16(3):217–245, September 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707030039>.

**Lounici:2007:GMA**

- [369] K. Lounici. Generalized mirror averaging and  $D$ -convex aggregation. *Mathematical Methods of Statistics*, 16(3):246–259, September 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707030040>.

**Rigollet:2007:LCA**

- [370] Ph. Rigollet and A. B. Tsybakov. Linear and convex aggregation of density estimators. *Mathematical Methods of Statistics*, 16(3):260–280, September 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707030052>.

**Anonymous:2007:HCC**

- [371] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 16(3):??, September 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Butler:2007:BAE**

- [372] L. T. Butler and B. Levit. A Bayesian approach to the estimation of maps between Riemannian manifolds. *Mathematical Methods of Statistics*, 16(4):281–297, December 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707040011>.

**Dabo-Niang:2007:KRE**

- [373] S. Dabo-Niang and A.-F. Yao. Kernel regression estimation for continuous spatial processes. *Mathematical Methods of Statistics*, 16(4):298–317, December 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707040023>.

**Ingster:2007:EDH**

- [374] Yu. Ingster and I. Suslina. Estimation and detection of high-variable functions from Sloan–Woźniakowski space. *Mathematical Methods of Statistics*, 16(4):318–353, December 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707040035>.

**Meziani:2007:NEP**

- [375] K. Méziani. Nonparametric estimation of the purity of a quantum state in quantum homodyne tomography with noisy data. *Mathematical Methods of Statistics*, 16(4):354–368, December 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707040047>.

**Aly:2007:NTC**

- [376] E.-E. Aly. Nonparametric tests for a change in the coefficient of variation. *Mathematical Methods of Statistics*, 16(4):369–375, December 2007.

CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530707040059>.

**Anonymous:2007:HCd**

- [377] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 16(4):??, December 2007. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Belitser:2008:EBT**

- [378] E. Belitser and F. Enikeeva. Empirical Bayesian test of the smoothness. *Mathematical Methods of Statistics*, 17(1):1–18, March 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708010018>.

**Cho:2008:CSN**

- [379] J. Cho and B. Levit. Cardinal splines in nonparametric regression. *Mathematical Methods of Statistics*, 17(1):19–34, March 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653070801002X>.

**Mnatsakanov:2008:NER**

- [380] R. Mnatsakanov, L. L. Ruymgaart, and F. H. Ruymgaart. Nonparametric estimation of ruin probabilities given a random sample of claims. *Mathematical Methods of Statistics*, 17(1):35–43, March 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708010031>.

**Dippon:2008:EES**

- [381] J. Dippon. Edgeworth expansions for stochastic approximation theory. *Mathematical Methods of Statistics*, 17(1):44–65, March 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708010043>.

**Bernardoff:2008:GVE**

- [382] Ph. Bernardoff, C. Kokonendji, and B. Puig. Generalized variance estimators in the multivariate gamma models. *Mathematical Methods of Statistics*, 17(1):66–73, March 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708010055>.

**Sukhanova:2008:TIT**

- [383] E. M. Sukhanova. A test for independence of two multivariate samples. *Mathematical Methods of Statistics*, 17(1):74–86, March 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708010067>.

**Anonymous:2008:HCa**

- [384] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 17(1):??, March 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Comte:2008:ADD**

- [385] F. Comte, J. Dedecker, and M. L. Taupin. Adaptive density deconvolution with dependent inputs. *Mathematical Methods of Statistics*, 17(2):87–112, June 2008. CODEN



???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708020014>.

**Gine:2008:ASF**

- [386] E. Giné and R. Nickl. Adaptation on the space of finite signed measures. *Mathematical Methods of Statistics*, 17(2):113–122, June 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708020026>.

**Bouzebda:2008:TIS**

- [387] S. Bouzebda and A. Keziou. A test of independence in some copula models. *Mathematical Methods of Statistics*, 17(2):123–137, June 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708020038>.

**Dippon:2008:AER**

- [388] J. Dippon. Asymptotic expansions of the Robbins–Monro process. *Mathematical Methods of Statistics*, 17(2):138–145, June 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653070802004X>.

**Mokkadem:2008:LMD**

- [389] A. Mokkadem, M. Pelletier, and B. Thiam. Large and moderate deviations principles for kernel estimators of the multivariate regression. *Mathematical Methods of Statistics*, 17(2):146–172, June 2008. CODEN ???? ISSN 1066-5307

(print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708020051>.

**Nahtman:2008:SPI**

- [390] T. Nahtman and D. von Rosen. Shift permutation invariance in linear random factor models. *Mathematical Methods of Statistics*, 17(2):173–185, June 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708020063>.

**Anonymous:2008:HCB**

- [391] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 17(2):??, June 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Korostelev:2008:MCC**

- [392] A. Korostelev and O. Lepski. On a multi-channel change-point problem. *Mathematical Methods of Statistics*, 17(3):187–197, September 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708030010>.

**Holdai:2008:IRM**

- [393] V. Holdai and A. Korostelev. Image reconstruction in multi-channel model under Gaussian noise. *Mathematical Methods of Statistics*, 17(3):198–208, September 2008. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708030022>.

**Shimizu:2008:SSJ**

- [394] Ya. Shimizu. Statistical specification of jumps under semiparametric semi-

martingale models. *Mathematical Methods of Statistics*, 17(3):209–227, September 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708030034>.

**Xie:2008:GAM**

- [395] Y. Xie, J. Yu, and B. Ranney. A general autoregressive model with Markov switching: Estimation and consistency. *Mathematical Methods of Statistics*, 17(3):228–240, September 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708030046>.

**Kiwitt:2008:ELE**

- [396] S. Kiwitt, E.-R. Nagel, and N. Neumeyer. Empirical likelihood estimators for the error distribution in nonparametric regression models. *Mathematical Methods of Statistics*, 17(3):241–260, September 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708030058>.

**Mnatsakanov:2008:NNE**

- [397] R. M. Mnatsakanov, N. Misra, Sh. Li, and E. J. Harner.  $K_n$ -nearest neighbor estimators of entropy. *Mathematical Methods of Statistics*, 17(3):261–277, September 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653070803006X>.

**Anonymous:2008:HCC**

- [398] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 17(3):

??, September 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Alquier:2008:PBB**

- [399] P. Alquier. PAC–Bayesian bounds for randomized empirical risk minimizers. *Mathematical Methods of Statistics*, 17(4):279–304, December 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708040017>.

**Bibi:2008:PGP**

- [400] A. Bibi and A. Aknouche. On periodic GARCH processes: Stationarity, existence of moments and geometric ergodicity. *Mathematical Methods of Statistics*, 17(4):305–316, December 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708040029>.

**Chesneau:2008:STR**

- [401] Ch. Chesneau and M. Hebiri. Some theoretical results on the grouped variables lasso. *Mathematical Methods of Statistics*, 17(4):317–326, December 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708040030>.

**Durot:2008:MNR**

- [402] C. Durot. Monotone nonparametric regression with random design. *Mathematical Methods of Statistics*, 17(4):327–341, December 2008. CODEN ????? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708040042>.

**deGunst:2008:ABB**

- [403] M. C. M. de Gunst and O. Shcherbakova. Asymptotic behavior of Bayes estimators for hidden Markov models with application to ion channels. *Mathematical Methods of Statistics*, 17(4):342–356, December 2008. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708040054>.

**Srivastava:2008:MKP**

- [404] M. S. Srivastava, T. von Rosen, and D. von Rosen. Models with a Kronecker product covariance structure: Estimation and testing. *Mathematical Methods of Statistics*, 17(4):357–370, December 2008. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530708040066>. See comment [434] and response [435].

**Anonymous:2008:HCd**

- [405] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 17(4):??, December 2008. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Boldin:2009:THD**

- [406] M. V. Boldin and I. G. Erlikh. Testing hypotheses on the “drift” of parameters in ARMA and ARCH models. *Mathematical Methods of Statistics*, 18(1):1–20, March 2009. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709010013>.

**Castillo:2009:EDR**

- [407] I. Castillo and J.-M. Loubes. Estimation of the distribution of random shifts deformation. *Mathematical Methods of Statistics*, 18(1):21–42, March 2009. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709010025>.

**Fourdrinier:2009:TSE**

- [408] D. Fourdrinier, V. Konev, and S. Pergamenschikov. Truncated sequential estimation of the parameter of a first order autoregressive process with dependent noises. *Mathematical Methods of Statistics*, 18(1):43–58, March 2009. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709010037>.

**Lerasle:2009:ADE**

- [409] M. Lerasle. Adaptive density estimation of stationary  $\beta$ -mixing and  $\tau$ -mixing processes. *Mathematical Methods of Statistics*, 18(1):59–83, March 2009. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709010049>.

**Weba:2009:QWL**

- [410] M. Weba. A quantitative weak law of large numbers and its application to the delta method. *Mathematical Methods of Statistics*, 18(1):84–95, March 2009. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709010050>.

**Anonymous:2009:HCa**

- [411] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 18(1):??, March 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dette:2009:KTI**

- [412] H. Dette and B. Hetzler. Khmaladze transformation of integrated variance processes with applications to goodness-of-fit testing. *Mathematical Methods of Statistics*, 18(2):97–116, June 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653070902001X>.

**Diop:2009:RGH**

- [413] A. Diop and G. S. Lô. Ratio of generalized Hill's estimator and its asymptotic normality theory. *Mathematical Methods of Statistics*, 18(2):117–133, June 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709020021>.

**Jordan:2009:ODP**

- [414] A. Jordan and B. G. Ivanoff. One-dimensional  $p$ - $p$  plots and precedence tests for point processes on  $R^d$ . *Mathematical Methods of Statistics*, 18(2):134–158, June 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709020033>.

**Maillot:2009:ULL**

- [415] B. Maillot and V. Viallon. Uniform limit laws of the logarithm for nonparametric estimators of the regression function in presence of cen-

sored data. *Mathematical Methods of Statistics*, 18(2):159–184, June 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709020045>.

**Plakhov:2009:SAa**

- [416] A. Plakhov and P. Cruz. A stochastic approximation algorithm with multiplicative step size modification. *Mathematical Methods of Statistics*, 18(2):185–200, June 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709020057>.

**Anonymous:2009:HCb**

- [417] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 18(2):??, June 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bar-Lev:2009:RPS**

- [418] S. K. Bar-Lev and A. M. Kagan. Regression of polynomial statistics on the sample mean and natural exponential families. *Mathematical Methods of Statistics*, 18(3):201–206, September 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709030016>.

**Butler:2009:BAE**

- [419] L. T. Butler and B. Levit. A Bayesian approach to the estimation of maps between Riemannian manifolds. II: Examples. *Mathematical Methods of Statistics*, 18(3):207–230, September 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL

<http://link.springer.com/article/10.3103/S1066530709030028>.

**Chebana:2009:PEC**

- [420] F. Chebana. Parametric estimation with a class of  $M$ -estimators. *Mathematical Methods of Statistics*, 18(3):231–240, September 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653070903003X>.

**Ingster:2009:MGF**

- [421] Yu. I. Ingster and T. Sapatinas. Minimax goodness-of-fit testing in multivariate nonparametric regression. *Mathematical Methods of Statistics*, 18(3):241–269, September 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709030041>.

**Tse:2009:CQR**

- [422] S. M. Tse. On the cumulative quantile regression process. *Mathematical Methods of Statistics*, 18(3):270–279, September 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709030053>.

**Anonymous:2009:HCc**

- [423] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 18(3):??, September 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Buchmann:2009:WEP**

- [424] B. Buchmann. Weighted empirical processes in the nonparametric inference for

Lévy processes. *Mathematical Methods of Statistics*, 18(4):281–309, December 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709040012>.

**Ingster:2009:EDF**

- [425] Yu. I. Ingster and N. Stepanova. Estimation and detection of functions from weighted tensor product spaces. *Mathematical Methods of Statistics*, 18(4):310–340, December 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709040024>.

**Plancade:2009:EDR**

- [426] S. Plancade. Estimation of the density of regression errors by pointwise model selection. *Mathematical Methods of Statistics*, 18(4):341–374, December 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709040036>.

**Rukhin:2009:CCE**

- [427] A. L. Rukhin. Conservative confidence ellipsoids for linear model parameters. *Mathematical Methods of Statistics*, 18(4):375–396, December 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530709040048>.

**Anonymous:2009:HCd**

- [428] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 18(4):??, December 2009. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

Abdi:2010:CNC

- [429] S. A. Ould Abdi, S. Dabo-Niang, A. Diop, and A. Ould Abdi. Consistency of a nonparametric conditional quantile estimator for random fields. *Mathematical Methods of Statistics*, 19(1):1–21, March 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710010011>.

Bordes:2010:STC

- [430] L. Bordes and P. Vandekerkhove. Semiparametric two-component mixture model with a known component: An asymptotically normal estimator. *Mathematical Methods of Statistics*, 19(1):22–41, March 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710010023>.

Comte:2010:AEC

- [431] F. Comte and J. Johannes. Adaptive estimation in circular functional linear models. *Mathematical Methods of Statistics*, 19(1):42–63, March 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710010035>.

Meintanis:2010:TSN

- [432] S. G. Meintanis. Testing skew normality via the moment generating function. *Mathematical Methods of Statistics*, 19(1):64–72, March 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710010047>.

Menendez:2010:PTE

- [433] M. L. Menéndez, L. Pardo, and K. Zografos. Preliminary test estimators in intraclass correlation model under unequal family sizes. *Mathematical Methods of Statistics*, 19(1):73–87, March 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710010059>. See correction [442].

Lee:2010:CMK

- [434] C. H. Lee, P. Dutilleul, and A. Roy. Comment on “Models with a Kronecker Product Covariance Structure: Estimation and Testing” by M. S. Srivastava, T. von Rosen, and D. von Rosen, *Mathematical Methods of Statistics*, **17** (2008), pp. 357–370. *Mathematical Methods of Statistics*, 19(1):88–90, March 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710010060>. See [404].

Srivastava:2010:RCC

- [435] M. S. Srivastava, T. von Rosen, and D. von Rosen. Response to comment by C. H. Lee, P. Dutilleul and A. Roy on “Models with a Kronecker Product Covariance Structure: Estimation and Testing”. *Mathematical Methods of Statistics*, 19(1):91, March 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/content/pdf/10.3103/S1066530710010072.pdf>. See [404, 434].

**Anonymous:2010:HCa**

- [436] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 19(1):??, March 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Balan:2010:AOE**

- [437] R. M. Balan, L. Dumitrescu, and I. Schiopu-Kratina. Asymptotically optimal estimating equation with strongly consistent solutions for longitudinal data. *Mathematical Methods of Statistics*, 19(2):93–120, June 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710020018>.

**Burke:2010:AMH**

- [438] M. D. Burke. Approximations for a multivariate hybrid process with applications to change-point detection. *Mathematical Methods of Statistics*, 19(2):121–135, June 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071002002X>.

**Laloe:2010:QCB**

- [439] T. Laloë.  $L_1$ -quantization and clustering in Banach spaces. *Mathematical Methods of Statistics*, 19(2):136–150, June 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710020031>.

**DiNardo:2010:NAS**

- [440] E. Di Nardo. A new approach to Shepard’s corrections. *Mathematical Methods of Statistics*, 19(2):151–162, June 2010. CODEN ???? ISSN 1066-5307

(print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710020043>.

**Sharia:2010:ELE**

- [441] T. Sharia. Efficient on-line estimation of autoregressive parameters. *Mathematical Methods of Statistics*, 19(2):163–186, June 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710020055>.

**Menendez:2010:CPT**

- [442] M. L. Menéndez, L. Pardo, and K. Zografos. Correction to: “Preliminary test estimators in intraclass correlation model under unequal family sizes”. *Mathematical Methods of Statistics*, 19(2):187, June 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/content/pdf/10.3103/S1066530710020067.pdf>. See [433].

**Anonymous:2010:HCb**

- [443] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 19(2):??, June 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Akakpo:2010:HSP**

- [444] N. Akakpo and C. Durot. Histogram selection for possibly censored data. *Mathematical Methods of Statistics*, 19(3):189–218, September 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710030014>.

**Babenko:2010:OCR**

- [445] A. Babenko and E. Belitser. Oracle convergence rate of posterior under projection prior and Bayesian model selection. *Mathematical Methods of Statistics*, 19(3):219–245, September 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710030026>.

**Ferger:2010:MDE**

- [446] D. Ferger. Minimum distance estimation in normed linear spaces with donsker-classes. *Mathematical Methods of Statistics*, 19(3):246–266, September 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710030038>.

**Kaehler:2010:GSS**

- [447] B. D. Kaehler and R. A. Maller. A generalized skewness statistic for stationary ergodic martingale differences. *Mathematical Methods of Statistics*, 19(3):267–282, September 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071003004X>.

**Levit:2010:MR**

- [448] B. Levit. Minimax revisited. I. *Mathematical Methods of Statistics*, 19(3):283–297, September 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710030051>.

**Anonymous:2010:HCC**

- [449] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 19(3):??, September 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Levit:2010:MRI**

- [450] B. Levit. Minimax revisited. II. *Mathematical Methods of Statistics*, 19(4):299–326, December 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710040010>.

**Nickl:2010:ESB**

- [451] R. Nickl and B. M. Pötscher. Efficient simulation-based minimum distance estimation and indirect inference. *Mathematical Methods of Statistics*, 19(4):327–364, December 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710040022>.

**Holdai:2010:DSE**

- [452] V. Holdai and A. Korostelev. Detection of slightly expressed changes in random environment. *Mathematical Methods of Statistics*, 19(4):365–373, December 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710040034>.

**Dutta:2010:MED**

- [453] S. Dutta and A. Goswami. Mode estimation for discrete distributions. *Mathematical Methods of Statistics*, 19(4):374–384, December 2010. CODEN ???? ISSN 1066-5307



(print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530710040046>.

**Anonymous:2010:HCd**

- [454] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 19(4):??, December 2010. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Boldin:2011:LRS**

- [455] M. V. Boldin. Local robustness of sign tests in AR (1) against outliers. *Mathematical Methods of Statistics*, 20(1):1–13, March 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711010017>.

**Bouzebda:2011:SPU**

- [456] S. Bouzebda, A. Keziou, and T. Zari.  $K$ -sample problem using strong approximations of empirical copula processes. *Mathematical Methods of Statistics*, 20(1):14–29, March 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711010029>.

**Guillou:2011:MPE**

- [457] A. Guillou and N. Klutchnikoff. Minimax pointwise estimation of an anisotropic regression function with unknown density of the design. *Mathematical Methods of Statistics*, 20(1):30–57, March 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711010030>.

**Höpfner:2011:EPP**

- [458] R. Höpfner and Yu. Kutoyants. Estimating a periodicity parameter in the drift of a time inhomogeneous diffusion. *Mathematical Methods of Statistics*, 20(1):58–74, March 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711010042>.

**Kashitsyn:2011:MMK**

- [459] P. A. Kashitsyn. Multivariate model with a Kronecker product covariance structure: S. N. Roy method of estimation. *Mathematical Methods of Statistics*, 20(1):75–78, March 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711010054>.

**Anonymous:2011:HCa**

- [460] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 20(1):??, March 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bertail:2011:RAM**

- [461] P. Bertail and S. Cléménçon. A renewal approach to Markovian  $U$ -statistics. *Mathematical Methods of Statistics*, 20(2):79–105, June 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711020013>.

**Lejeune:2011:PLD**

- [462] F.-X. Lejeune. Piecewise linear density estimation for sampled data. *Mathematical Methods of Statistics*, 20(2):106–124, June 2011. CODEN

???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711020025>.

**Shimizu:2011:EED**

- [463] Y. Shimizu. Estimation of the expected discounted penalty function for Lévy insurance risks. *Mathematical Methods of Statistics*, 20(2):125–149, June 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711020037>.

**Khan:2011:EIL**

- [464] R. U. Khan and D. Kumar. Expectation identities of lower generalized order statistics from generalized exponential distribution and a characterization. *Mathematical Methods of Statistics*, 20(2):150–157, June 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711020049>.

**Tahata:2011:LOQ**

- [465] K. Tahata, H. Yamamoto, and S. Tomizawa. Linear ordinal quasi-symmetry model and decomposition of symmetry for multi-way tables. *Mathematical Methods of Statistics*, 20(2):158–164, June 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711020050>.

**Wang:2011:ELP**

- [466] L. Wang.  $L_1$ -estimation for the location parameters in stochastic volatility models. *Mathematical Methods of*

*Statistics*, 20(2):165–170, June 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711020062>.

**Anonymous:2011:HCB**

- [467] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 20(2):??, June 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bobkov:2011:NUBa**

- [468] S. G. Bobkov, G. P. Chistyakov, and F. Götze. Non-uniform bounds in local limit theorems in case of fractional moments. I. *Mathematical Methods of Statistics*, 20(3):171–191, September 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071103001X>.

**Bouzebda:2011:SNM**

- [469] S. Bouzebda. Some new multivariate tests of independence. *Mathematical Methods of Statistics*, 20(3):192–205, September 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711030021>.

**Espinasse:2011:EEB**

- [470] T. Espinasse, F. Gamboa, and J.-M. Loubes. Estimation error for blind Gaussian time series prediction. *Mathematical Methods of Statistics*, 20(3):206–223, September 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711030033>.

**Hirose:2011:ALE**

- [471] Y. Hirose. Asymptotic linear expansion of profile likelihood in the Cox mode. *Mathematical Methods of Statistics*, 20(3):224–231, September 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711030045>.

**Gaines:2011:ADM**

- [472] G. Gaines, K. Kaphle, and F. Ruymgaart. Application of a delta-method for random operators to testing equality of two covariance operators. *Mathematical Methods of Statistics*, 20(3):232–245, September 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711030057>.

**Yode:2011:AMT**

- [473] A. F. Yodé. Adaptive minimax test of independence. *Mathematical Methods of Statistics*, 20(3):246–268, September 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711030069>.

**Anonymous:2011:HCc**

- [474] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 20(3):??, September 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bobkov:2011:NUBb**

- [475] S. G. Bobkov, G. P. Chistyakov, and F. Götze. Non-uniform bounds in local limit theorems in case of fractional moments. II. *Mathematical Methods*

*of Statistics*, 20(4):269–287, December 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711040016>.

**Gach:2011:NML**

- [476] F. Gach and B. M. Pötscher. Non-parametric maximum likelihood density estimation and simulation-based minimum distance estimators. *Mathematical Methods of Statistics*, 20(4):288–326, December 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711040028>.

**Gronneberg:2011:ECS**

- [477] S. Grønneberg and N. L. Hjort. On the errors committed by sequences of estimator functionals. *Mathematical Methods of Statistics*, 20(4):327–346, December 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071104003X>.

**Ingster:2011:MNT**

- [478] Yu. I. Ingster, T. Sapatinas, and I. A. Suslina. Minimax nonparametric testing in a problem related to the Radon transform. *Mathematical Methods of Statistics*, 20(4):347–364, December 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711040041>.

**Barakat:2011:LDI**

- [479] H. M. Barakat and A. R. Omar. On limit distributions for intermediate order statistics under power normaliza-

tion. *Mathematical Methods of Statistics*, 20(4):365–377, December 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530711040053>.

**Anonymous:2011:HCd**

- [480] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 20(4):??, December 2011. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Akakpo:2012:AAI**

- [481] N. Akakpo. Adaptation to anisotropy and inhomogeneity via dyadic piecewise polynomial selection. *Mathematical Methods of Statistics*, 21(1):1–28, March 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712010012>.

**Enikeeva:2012:TER**

- [482] F. Enikeeva. On two estimates related to the change-point problem. *Mathematical Methods of Statistics*, 21(1):29–42, March 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712010024>.

**Kharin:2012:APP**

- [483] Yu. S. Kharin and V. A. Voloshko. On asymptotic properties of the plug-in cepstrum estimator for Gaussian time series. *Mathematical Methods of Statistics*, 21(1):43–60, March 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712010036>.

**Ushakov:2012:NSD**

- [484] N. G. Ushakov. A note on superkernel density estimators. *Mathematical Methods of Statistics*, 21(1):61–68, March 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712010048>.

**Anonymous:2012:HCa**

- [485] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 21(1):??, March 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Carabarin-Aguirre:2012:PDE**

- [486] A. Carabarin-Aguirre and B. G. Ivanoff. Path-dependent estimation of a distribution under generalized censoring. *Mathematical Methods of Statistics*, 21(2):69–92, April 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712020019>.

**Autin:2012:ATC**

- [487] F. Autin and C. Pouet. Adaptive test on components of densities mixture. *Mathematical Methods of Statistics*, 21(2):93–108, April 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712020020>.

**Wagener:2012:BEA**

- [488] J. Wagener and H. Dette. Bridge estimators and the adaptive lasso under heteroscedasticity. *Mathematical Methods of Statistics*, 21(2):109–126, April 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL

<http://link.springer.com/article/10.3103/S1066530712020032>.

**Wagener:2012:QPU**

- [489] J. Wagener, S. Volgushev, and H. Dette. The quantile process under random censoring. *Mathematical Methods of Statistics*, 21(2):127–141, April 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712020044>.

**Chigansky:2012:NTP**

- [490] P. Chigansky and Yu. A. Kutoyants. On nonlinear TAR processes and threshold estimation. *Mathematical Methods of Statistics*, 21(2):142–152, April 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712020056>.

**Anonymous:2012:HCb**

- [491] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 21(2):??, April 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Bouzebda:2012:SAB**

- [492] S. Bouzebda. On the strong approximation of bootstrapped empirical copula processes with applications. *Mathematical Methods of Statistics*, 21(3):153–188, July 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712030015>.

**Johannes:2012:AEL**

- [493] J. Johannes and R. Schenk. Adaptive estimation of linear functionals

in functional linear models. *Mathematical Methods of Statistics*, 21(3):189–214, July 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712030027>.

**Niang:2012:WBE**

- [494] M. A. Niang, G. M. Nkiet, and A. Diop. Wavelets-based estimation of nonlinear canonical analysis. *Mathematical Methods of Statistics*, 21(3):215–237, July 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712030039>.

**Tse:2012:CQR**

- [495] S. M. Tse. The cumulative quantile regression function with censored and truncated covariate. *Mathematical Methods of Statistics*, 21(3):238–249, July 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712030040>.

**Anonymous:2012:HCc**

- [496] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 21(3):??, July 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Barnard:2012:BCS**

- [497] R. W. Barnard and P. Hadjicostas. Banks' criterion and symmetric stable laws with index of stability between one-half and one. *Mathematical Methods of Statistics*, 21(4):251–282, October 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL

<http://link.springer.com/article/10.3103/S1066530712040011>.

**Biscay:2012:ACE**

- [498] R. Biscay, H. Lescornel, and J.-M. Loubes. Adaptive covariance estimation with model selection. *Mathematical Methods of Statistics*, 21(4):283–297, October 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712040023>.

**Louani:2012:LDR**

- [499] D. Louani and S. M. Ould Maouloud. Large deviation results for the nonparametric regression function estimator on functional data. *Mathematical Methods of Statistics*, 21(4):298–313, October 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530712040035>.

**Anonymous:2012:HCd**

- [500] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 21(4):??, October 2012. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lepski:2013:UFPa**

- [501] O. Lepski. Upper functions for positive random functionals. I. General setting and Gaussian random functions. *Mathematical Methods of Statistics*, 22(1):1–27, January 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713010018>.

**Duval:2013:NER**

- [502] C. Duval. Nonparametric estimation of a renewal reward process from discrete data. *Mathematical Methods of Statistics*, 22(1):28–56, January 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071301002X>.

**Agostinelli:2013:ASP**

- [503] C. Agostinelli and M. Romanazzi. Asymptotics of stationary points of local simplicial depth in the univariate case. *Mathematical Methods of Statistics*, 22(1):57–69, January 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713010031>.

**Nkurunziza:2013:BRF**

- [504] S. Nkurunziza. The bias and risk functions of some Stein-rules in elliptically contoured distributions. *Mathematical Methods of Statistics*, 22(1):70–82, January 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713010043>.

**Anonymous:2013:HCa**

- [505] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 22(1):??, January 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Lepski:2013:UFPb**

- [506] O. Lepski. Upper functions for positive random functionals. II. Application to the empirical processes theory, Part 1. *Mathematical Meth-*

*ods of Statistics*, 22(2):83–99, April 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713020014>.

**Spokoiny:2013:SDB**

- [507] V. Spokoiny and M. Zhilova. Sharp deviation bounds for quadratic forms. *Mathematical Methods of Statistics*, 22(2):100–113, April 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713020026>.

**Stepanova:2013:EAD**

- [508] N. Stepanova. On estimation of analytic density functions in  $L_p$ . *Mathematical Methods of Statistics*, 22(2):114–136, April 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713020038>.

**Wagener:2013:ALH**

- [509] J. Wagener and H. Dette. The adaptive lasso in high-dimensional sparse heteroscedastic models. *Mathematical Methods of Statistics*, 22(2):137–154, April 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071302004X>.

**Joutard:2013:SLD**

- [510] C. Joutard. A strong large deviation theorem. *Mathematical Methods of Statistics*, 22(2):155–164, April 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL

<http://link.springer.com/article/10.3103/S1066530713020051>.

**Anonymous:2013:HCB**

- [511] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 22(2):??, April 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Levit:2013:SNP**

- [512] B. Levit. Some new perspectives in best approximation and interpolation of random data. *Mathematical Methods of Statistics*, 22(3):165–192, July 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713030010>.

**Lepski:2013:UFPc**

- [513] O. Lepski. Upper functions for positive random functionals. II. Application to the empirical processes theory, Part 2. *Mathematical Methods of Statistics*, 22(3):193–212, July 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713030022>.

**Cadre:2013:SCD**

- [514] B. Cadre. Supervised classification of diffusion paths. *Mathematical Methods of Statistics*, 22(3):213–225, July 2013. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713030034>.

**Bouzebda:2013:ABW**

- [515] S. Bouzebda and T. Zari. Asymptotic behavior of weighted multivariate Cramér–von Mises-type statistics

- under contiguous alternatives. *Mathematical Methods of Statistics*, 22(3):226–252, July 2013. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713030046>.
- Esaulov:2013:REP**
- [516] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 22(3):??, July 2013. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).
- Anonymous:2013:HCC**
- [517] G. Chagny. Warped bases for conditional density estimation. *Mathematical Methods of Statistics*, 22(4):253–282, October 2013. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713040017>.
- Chagny:2013:WBC**
- [518] V. Fasen. Statistical inference of spectral estimation for continuous-time MA processes with finite second moments. *Mathematical Methods of Statistics*, 22(4):283–309, October 2013. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713040029>.
- Fasen:2013:SIS**
- [519] O. Lepski and N. Serdyukova. Adaptive estimation in the single-index model via oracle approach. *Mathematical Methods of Statistics*, 22(4):310–332, October 2013. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713040030>.
- Lepski:2013:AES**
- [520] D. M. Esaulov. Residual empirical processes and their application to GM-testing for the autoregression order. *Mathematical Methods of Statistics*, 22(4):333–349, October 2013. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530713040042>.
- Anonymous:2013:HCD**
- [521] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 22(4):??, October 2013. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).
- Falconnet:2014:ANE**
- [522] M. Falconnet, D. Loukianova, and C. Matias. Asymptotic normality and efficiency of the maximum likelihood estimator for the parameter of a ballistic random walk in a random environment. *Mathematical Methods of Statistics*, 23(1):1–19, January 2014. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714010013>.
- Golubev:2014:CIE**
- [523] Yu. Golubev and D. Ostrovski. Concentration inequalities for the exponential weighting method. *Mathematical Methods of Statistics*, 23(1):20–37, January 2014. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714010025>.
- Bouzebda:2014:APP**
- [524] S. Bouzebda. Asymptotic properties of pseudo maximum likelihood esti-



mators and test in semi-parametric copula models with multiple change points. *Mathematical Methods of Statistics*, 23(1):38–65, January 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714010037>.

**Tripathi:2014:EPE**

- [525] Y. M. Tripathi, S. Kumar, and C. Petropoulos. Estimation of the parameters of an exponential distribution under constrained location. *Mathematical Methods of Statistics*, 23(1):66–79, January 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714010049>.

**Anonymous:2014:HCa**

- [526] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 23(1):??, January 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Aknouche:2014:ESS**

- [527] A. Aknouche. Estimation and strict stationarity testing of ARCH processes based on weighted least squares. *Mathematical Methods of Statistics*, 23(2):81–102, April 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071402001X>.

**Brouste:2014:APM**

- [528] A. Brouste, C. Cai, and M. Kleptsyna. Asymptotic properties of the MLE for the autoregressive process coefficients under stationary Gaussian noise. *Mathematical Methods of*

*Statistics*, 23(2):103–115, April 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714020021>.

**Chernousova:2014:SCR**

- [529] E. Chernousova and Yu. Golubev. Spectral cut-off regularizations for ill-posed linear models. *Mathematical Methods of Statistics*, 23(2):116–131, April 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714020033>.

**Klutchnikoff:2014:PAE**

- [530] N. Klutchnikoff. Pointwise adaptive estimation of a multivariate function. *Mathematical Methods of Statistics*, 23(2):132–150, April 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714020045>.

**Tze:2014:CCT**

- [531] S. M. Tze. Concentration curve for truncated and censored data. *Mathematical Methods of Statistics*, 23(2):151–157, April 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714020057>.

**Anonymous:2014:HCb**

- [532] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 23(2):??, April 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Falconnet:2014:MLE**

- [533] M. Falconnet, A. Gloter, and D. Loukianov. Maximum likelihood estimation in the context of a sub-ballistic random walk in a parametric random environment. *Mathematical Methods of Statistics*, 23(3):159–175, July 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714030016>.

**Marteau:2014:GRS**

- [534] C. Marteau and P. Mathé. General regularization schemes for signal detection in inverse problems. *Mathematical Methods of Statistics*, 23(3):176–200, July 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714030028>.

**Muller:2014:EDU**

- [535] U. Müller and W. Wefelmeyer. Estimating a density under pointwise constraints on the derivatives. *Mathematical Methods of Statistics*, 23(3):201–209, July 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071403003X>.

**Bouzebda:2014:SAM**

- [536] S. Bouzebda and T. Zari. Strong approximation of multidimensional  $P$ - $P$  plots processes by Gaussian processes with applications to statistical tests. *Mathematical Methods of Statistics*, 23(3):210–238, July 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714030041>.

**Anonymous:2014:HCc**

- [537] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 23(3):??, July 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Blanke:2014:EBI**

- [538] D. Blanke and D. Bosq. Exponential bounds for intensity of jumps. *Mathematical Methods of Statistics*, 23(4):239–255, October 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714040012>.

**Csorgo:2014:ALB**

- [539] M. Csörgő, Yu. V. Martynyuk, and M. M. Nasari. Another look at bootstrapping the Student  $t$ -statistic. *Mathematical Methods of Statistics*, 23(4):256–278, October 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714040024>.

**Ingster:2014:SDI**

- [540] Yu. Ingster, B. Laurent, and C. Marteau. Signal detection for inverse problems in a multidimensional framework. *Mathematical Methods of Statistics*, 23(4):279–305, October 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714040036>.

**Slaoui:2014:SAM**

- [541] Y. Slaoui. The stochastic approximation method for estimation of a distribution function. *Mathematical Methods of Statistics*, 23(4):306–325, October

2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530714040048>.

**Anonymous:2014:HCd**

- [542] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 23(4):??, October 2014. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Golubev:2015:EIP**

- [543] Yu. Golubev and T. Zimolo. Estimation in ill-posed linear models with nuisance design. *Mathematical Methods of Statistics*, 24(1):1–15, January 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715010019>.

**Hao:2015:EIA**

- [544] C. Hao, D. von Rosen, and T. von Rosen. Explicit influence analysis in two-treatment balanced crossover models. *Mathematical Methods of Statistics*, 24(1):16–36, January 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715010020>.

**Levit:2015:VOD**

- [545] B. Levit. Variance-optimal data approximation using the Abel–Jacobi functions. *Mathematical Methods of Statistics*, 24(1):37–54, January 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715010032>.

**Vancak:2015:CSM**

- [546] V. Vancak, Y. Goldberg, S. K. Bar-Lev, and B. Boukai. Continuous statistical models: With or without truncation parameters? *Mathematical Methods of Statistics*, 24(1):55–73, January 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715010044>.

**Pinelis:2015:MTM**

- [547] I. Pinelis. Monotone tail and moment ratio properties of Student’s family of distributions. *Mathematical Methods of Statistics*, 24(1):74–79, January 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715010056>.

**Anonymous:2015:HCa**

- [548] Anonymous. Help & contacts. *Mathematical Methods of Statistics*, 24(1):??, January 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mabon:2015:AEM**

- [549] G. Mabon. Adaptive estimation of marginal random-effects densities in linear mixed-effects models. *Mathematical Methods of Statistics*, 24(2):81–109, April 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715020015>.

**Gushchin:2015:CMT**

- [550] A. Gushchin. A characterization of maximin tests for two composite hypotheses. *Mathematical Methods of Statistics*, 24(2):110–121, April 2015.

CODEN ???? ISSN 1066-5307  
(print), 1934-8045 (electronic). URL  
[http://link.springer.com/article/  
10.3103/S1066530715020027](http://link.springer.com/article/10.3103/S1066530715020027).

**Jana:2015:EOS**

- [551] N. Jana and S. Kumar. Estimation of ordered scale parameters of two exponential distributions with a common guarantee time. *Mathematical Methods of Statistics*, 24(2):122–134, April 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL [http://link.springer.com/article/  
10.3103/S1066530715020039](http://link.springer.com/article/10.3103/S1066530715020039).

**Meyer:2015:BIT**

- [552] M. Meyer, T. McMurry, and D. Politis. Baxter's inequality for triangular arrays. *Mathematical Methods of Statistics*, 24(2):135–146, April 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL [http://link.springer.com/article/  
10.3103/S1066530715020040](http://link.springer.com/article/10.3103/S1066530715020040).

**Tse:2015:CQR**

- [553] S. M. Tse. The cumulative quantile regression function with censored and truncated response. *Mathematical Methods of Statistics*, 24(2):147–155, April 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL [http://link.springer.com/article/  
10.3103/S1066530715020052](http://link.springer.com/article/10.3103/S1066530715020052).

**Wang:2015:CRS**

- [554] J. Wang. A comprehensive result on stochastic comparison for parallel systems in terms of hazard rate order. *Mathematical Methods of Statistics*, 24(2):156–161, April 2015. CODEN ???? ISSN 1066-5307

(print), 1934-8045 (electronic). URL  
[http://link.springer.com/article/  
10.3103/S1066530715020064](http://link.springer.com/article/10.3103/S1066530715020064).

**Bouzebda:2015:MWD**

- [555] S. Bouzebda, S. Didi, and L. El Hajj. Multivariate wavelet density and regression estimators for stationary and ergodic continuous time processes: Asymptotic results. *Mathematical Methods of Statistics*, 24(3):163–199, July 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL [http://link.springer.com/article/  
10.3103/S1066530715030011](http://link.springer.com/article/10.3103/S1066530715030011).

**Rebafka:2015:NEM**

- [556] T. Rebafka and F. Roueff. Nonparametric estimation of the mixing density using polynomials. *Mathematical Methods of Statistics*, 24(3):200–224, July 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL [http://link.springer.com/article/  
10.3103/S1066530715030023](http://link.springer.com/article/10.3103/S1066530715030023).

**Kumar:2015:EES**

- [557] D. Kumar. Explicit expressions and statistical inference of generalized Rayleigh distribution based on lower record values. *Mathematical Methods of Statistics*, 24(3):225–241, July 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL [http://link.springer.com/article/  
10.3103/S1066530715030035](http://link.springer.com/article/10.3103/S1066530715030035).

**Belitser:2015:RTA**

- [558] E. Belitser and P. Serra. Recursive tracking algorithm for a predictable time-varying parameter of a time series. *Mathematical Methods of Statistics*, 24(4):243–265, October

2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715040018>.

**Brahimi:2015:GAE**

- [559] B. Brahimi, D. Meraghni, and A. Necir. Gaussian approximation to the extreme value index estimator of a heavy-tailed distribution under random censoring. *Mathematical Methods of Statistics*, 24(4):266–279, October 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071504002X>.

**Nzabanita:2015:EGM**

- [560] J. Nzabanita, D. von Rosen, and M. Singull. Extended GMANOVA model with a linearly structured covariance matrix. *Mathematical Methods of Statistics*, 24(4):280–291, October 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715040031>.

**Rukhin:2015:HOA**

- [561] A. Rukhin. Higher order accurate procedures to compare two normal populations. *Mathematical Methods of Statistics*, 24(4):292–308, October 2015. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715040043>.

**Yaskov:2015:VIQ**

- [562] P. Yaskov. Variance inequalities for quadratic forms with applications. *Mathematical Methods of Statistics*, 24(4):309–319, October 2015.

CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530715040055>.

**Golubev:2016:TPR**

- [563] Yu. Golubev and Th. Zimolo. Tikhonov–Phillips regularizations in linear models with blurred design. *Mathematical Methods of Statistics*, 25(1):1–25, January 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530716010014>.

**Rebelles:2016:SAD**

- [564] G. Rebelles. Structural adaptive deconvolution under  $L_p$ -losses. *Mathematical Methods of Statistics*, 25(1):26–53, January 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530716010026>.

**Nikitin:2016:EET**

- [565] Ya. Yu. Nikitin and K. Yu. Volkova. Efficiency of exponentiality tests based on a special property of exponential distribution. *Mathematical Methods of Statistics*, 25(1):54–66, January 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530716010038>.

**Savelov:2016:EPH**

- [566] M. P. Savelov. Extremal problems for hypotheses testing with set-valued decisions. *Mathematical Methods of Statistics*, 25(1):67–77, January 2016. CODEN ???? ISSN 1066-5307

(print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071601004X>.

**Bar-Lev:2016:OBI**

- [567] S. K. Bar-Lev, D. Bshouty, and F. A. van der Duyn Schouten. Operator-based intensity functions for the non-homogeneous Poisson process. *Mathematical Methods of Statistics*, 25(2):79–98, April 2016. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716020010>.

**Kutoyants:2016:SFG**

- [568] Yu. A. Kutoyants. On score-functions and goodness-of-fit tests for stochastic processes. *Mathematical Methods of Statistics*, 25(2):99–120, April 2016. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716020022>.

**Ahmad:2016:TSI**

- [569] M. R. Ahmad. On testing sphericity and identity of a covariance matrix with large dimensions. *Mathematical Methods of Statistics*, 25(2):121–132, April 2016. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716020034>.

**Groenitz:2016:ROE**

- [570] H. Groenitz. Risk-optimal estimators for survey procedures with certain indirect questions. *Mathematical Methods of Statistics*, 25(2):133–144, April 2016. CODEN ????

ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716020046>.

**Wang:2016:LRO**

- [571] J. Wang and P. Zhao. On likelihood ratio ordering of parallel systems with exponential components. *Mathematical Methods of Statistics*, 25(2):145–150, April 2016. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716020058>.

**Mokkadem:2016:MRO**

- [572] A. Mokkadem and M. Pelletier. The multivariate Révész's online estimator of a regression function and its averaging. *Mathematical Methods of Statistics*, 25(3):151–167, July 2016. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716030017>.

**Bouzebda:2016:LLR**

- [573] S. Bouzebda, M. Chaouch, and N. Laïb. Limiting law results for a class of conditional mode estimates for functional stationary ergodic data. *Mathematical Methods of Statistics*, 25(3):168–195, July 2016. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716030029>.

**Hung:2016:CSE**

- [574] Y. C. Hung, R. W. Chen, and N. Balakrishnan. On the correlation structure of exponential order statis-

tics and some extensions. *Mathematical Methods of Statistics*, 25(3):196–206, July 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716030030>.

**Kleptsyna:2016:RDT**

- [575] M. L. Kleptsyna and A. Yu. Veretenikov. On robustness of discrete time optimal filters. *Mathematical Methods of Statistics*, 25(3):207–218, July 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716030042>.

**Martsynyuk:2016:TCM**

- [576] Yu. V. Martsynyuk. Testing for change in the mean via convergence in distribution of sup-functionals of weighted tied-down partial sums processes. *Mathematical Methods of Statistics*, 25(3):219–232, July 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716030054>.

**Haywood:2016:BCE**

- [577] J. Haywood. A brief comment on exponentiality and reign lengths of emperors. *Mathematical Methods of Statistics*, 25(3):233–234, July 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716030066>.

**Levit:2016:OMI**

- [578] B. Levit. Optimal methods of interpolation in nonparametric regression.

*Mathematical Methods of Statistics*, 25(4):235–261, October 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716040013>.

**Sharia:2016:RCT**

- [579] T. Sharia and L. Zhong. Rate of convergence of truncated stochastic approximation procedures with moving bounds. *Mathematical Methods of Statistics*, 25(4):262–280, October 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716040025>.

**Bouzebda:2016:SAS**

- [580] S. Bouzebda. Some applications of the strong approximation of the integrated empirical copula processes. *Mathematical Methods of Statistics*, 25(4):281–303, October 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716040037>.

**Gushchin:2016:MID**

- [581] A. A. Gushchin. The minimum increment of  $f$ -divergences given total variation distances. *Mathematical Methods of Statistics*, 25(4):304–312, October 2016. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716040049>.

**Gribkova:2016:CTM**

- [582] N. Gribkova. Cramér type moderate deviations for trimmed  $L$ -statistics.

*Mathematical Methods of Statistics*, 25 (4):313–322, October 2016. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/accesspage/article/10.3103/S1066530716040050>.

**Fall:2017:SAC**

- [587] A. M. Fall, G. S. Lo, A. Adekpedjou, and C. H. Ndiaye. A supermartingale argument for characterizing the functional Hill process weak law for small parameters. *Mathematical Methods of Statistics*, 26(1):68–80, January 2017. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gasparyan:2017:LBS**

- [583] S. B. Gasparyan and Y. A. Kutoyants. On the lower bound in second order estimation for Poisson processes: Asymptotic efficiency. *Mathematical Methods of Statistics*, 26(1):1–19, January 2017. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Masuda:2017:MCR**

- [588] H. Masuda and Y. Shimizu. Moment convergence in regularized estimation under multiple and mixed-rates asymptotics. *Mathematical Methods of Statistics*, 26(2):81–110, April 2017. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gatto:2017:SAD**

- [584] R. Gatto. Saddlepoint approximations to the distribution of the total distance of the multivariate isotropic and von Mises–Fisher random walks. *Mathematical Methods of Statistics*, 26(1):20–36, January 2017. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Dedecker:2017:MWS**

- [589] J. Dedecker and G. Saulière. The Mann–Whitney  $U$ -statistic for  $\alpha$ -dependent sequences. *Mathematical Methods of Statistics*, 26(2):111–133, April 2017. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Sharia:2017:ABT**

- [585] T. Sharia and L. Zhong. Asymptotic behavior of truncated stochastic approximation procedures. *Mathematical Methods of Statistics*, 26(1):37–54, January 2017. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Kubokawa:2017:UAE**

- [590] T. Kubokawa, É. Marchand, and W. E. Strawderman. A unified approach to estimation of noncentrality parameters, the multiple correlation coefficient, and mixture models. *Mathematical Methods of Statistics*, 26(2):134–148, April 2017. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Alquier:2017:OIQ**

- [586] P. Alquier and B. Guedj. An oracle inequality for quasi-Bayesian nonnegative matrix factorization. *Mathematical Methods of Statistics*, 26(1):55–67, January 2017. CODEN ????. ISSN 1066-5307 (print), 1934-8045 (electronic).

**Mori:2017:RUR**

- [591] T. F. Móri and G.-J. Székely. Representations by uncorrelated random variables. *Mathematical Methods of Statistics*, 26(2):149–153, April 2017. CODEN



???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Patra:2017:CIE**

**Zinger:2017:UCS**

- [592] A. A. Zinger. On unlinking of continuous statistics of normal sample. *Mathematical Methods of Statistics*, 26(2):154–158, April 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

- [597] L. K. Patra and S. Kumar. Classes of improved estimators for parameters of a Pareto distribution. *Mathematical Methods of Statistics*, 26(3):226–235, July 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Comte:2017:LDU**

**Bar-Lev:2017:MVP**

- [593] S. K. Bar-Lev and C. C. Kokonendji. On the mean value parametrization of natural exponential families — a revisited review. *Mathematical Methods of Statistics*, 26(3):159–175, July 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

- [598] F. Comte and G. Mabon. Laguerre deconvolution with unknown matrix operator. *Mathematical Methods of Statistics*, 26(4):237–266, October 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Gribkova:2017:SFA**

**Schick:2017:EEE**

- [594] A. Schick and Y. Zhu. Efficient estimation of the error distribution in a varying coefficient regression model. *Mathematical Methods of Statistics*, 26(3):176–195, July 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

- [599] N. Gribkova and R. Zitikis. Statistical foundations for assessing the difference between the classical and weighted-Gini betas. *Mathematical Methods of Statistics*, 26(4):267–281, October 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Nkiet:2017:ATM**

- [595] G. M. Nkiet. Asymptotic theory of multiple-set linear canonical analysis. *Mathematical Methods of Statistics*, 26(3):196–211, July 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Marteau:2017:MSD**

- [600] C. Marteau and Th. Sapatinas. Minimax signal detection under weak noise assumptions. *Mathematical Methods of Statistics*, 26(4):282–298, October 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Al-Labadi:2017:TSK**

- [596] L. Al-Labadi and M. Zarepour. Two-sample Kolmogorov–Smirnov test using a Bayesian nonparametric approach. *Mathematical Methods of Statistics*, 26(3):212–225, July 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**vonRosen:2017:ESR**

- [601] T. von Rosen and D. von Rosen. On estimation in some reduced rank extended growth curve models. *Mathematical Methods of Statistics*, 26(4):299–310, October 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Balakrishnan:2017:JWR**

- [602] N. Balakrishnan, G. Barmalzan, and S. Kosari. On joint weak reversed hazard rate order under symmetric copulas. *Mathematical Methods of Statistics*, 26(4):311–318, October 2017. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic).

**Maillard:2018:BCP**

- [603] O.-A. Maillard. Boundary crossing probabilities for general exponential families. *Mathematical Methods of Statistics*, 27(1):1–31, January 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718010015>.

**Nagler:2018:AAJ**

- [604] T. Nagler. Asymptotic analysis of the jittering kernel density estimator. *Mathematical Methods of Statistics*, 27(1):32–46, January 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718010027>.

**Barakat:2018:LTB**

- [605] H. M. Barakat, M. A. Abd Elgawad, H. Qin, and T. Yan. Limit theory of bivariate generalized order statistics with random sample size. *Mathematical Methods of Statistics*, 27(1):47–59, January 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718010039>.

**Molchanov:2018:EMD**

- [606] S. Molchanov, Z. Zhang, and L. Zheng. Entropic moments and domains of attraction on countable alphabets. *Mathematical Methods of Statistics*, 27(1):60–70, January 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718010040>.

**Tsai:2018:MLE**

- [607] Ming-Tien Tsai. On the maximum likelihood estimation of a covariance matrix. *Mathematical Methods of Statistics*, 27(1):71–82, January 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718010052>.

**Chen:2018:EII**

- [608] L. Chen, Y. Davydov, N. Gribkova, and R. Zitikis. Estimating the index of increase via balancing deterministic and random data. *Mathematical Methods of Statistics*, 27(2):83–102, April 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718020011>.

**Kharin:2018:SEP**

- [609] Yu. S. Kharin, V. A. Voloshko, and E. A. Medved. Statistical estimation of parameters for binary conditionally nonlinear autoregressive time series. *Mathematical Methods of Statistics*, 27(2):103–118, April 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718020023>.

**Proia:2018:TCR**

- [610] F. Proia and M. Soltane. A test of correlation in the random coefficients of an autoregressive process. *Mathematical Methods of Statistics*, 27(2):119–144, April 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718020035>.

**Wiklund:2018:DIR**

- [611] T. Wiklund. The deficiency introduced by resampling. *Mathematical Methods of Statistics*, 27(2):145–161, April 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718020047>.

**Belitser:2018:LIP**

- [612] E. Belitser and N. Nurushev. Local inference by penalization method for bi-clustering model. *Mathematical Methods of Statistics*, 27(3):163–183, July 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718030018>.

**Bibi:2018:APQ**

- [613] A. Bibi. Asymptotic properties of QML estimation of multivariate periodic CCC-GARCH models. *Mathematical Methods of Statistics*, 27(3):184–204, July 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071803002X>.

**Golubev:2018:MAE**

- [614] Yu. Golubev. A minimax approach to errors-in-variables linear models. *Mathematical Methods of Statistics*, 27(3):205–225, July 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718030031>.

**Politis:2018:TER**

- [615] D. N. Politis, V. A. Vasiliev, and S. E. Vorobeychikov. Truncated estimation of ratio statistics with application to heavy tail distributions. *Mathematical Methods of Statistics*, 27(3):226–243, July 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718030043>.

**Levit:2018:OCI**

- [616] B. Levit. On optimal cardinal interpolation. *Mathematical Methods of Statistics*, 27(4):245–267, October 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718040014>.

**Caron:2018:ADL**

- [617] E. Caron and S. Dede. Asymptotic distribution of least squares estimators for linear models with dependent errors: Regular designs. *Mathematical Methods of Statistics*, 27(4):268–293, October 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718040026>.

**Boldin:2018:EDF**

- [618] M. V. Boldin and M. N. Petriev. On the empirical distribution function of residuals in autoregression with outliers and Pearson's chi-square type tests. *Mathematical Methods of Statistics*, 27(4):294–311, October 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530718040038>.

**Berckmoes:2018:ABC**

- [619] B. Berckmoes and G. Molenberghs. On the asymptotic behavior of the contaminated sample mean. *Mathematical Methods of Statistics*, 27(4):312–323, October 2018. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071804004X>.

**Hamura:2019:BPD**

- [620] Y. Hamura and T. Kubokawa. Bayesian predictive distribution for a negative binomial model. *Mathematical Methods of Statistics*, 28(1):1–17, January 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719010010>.

**Havet:2019:DER**

- [621] A. Havet, M. Lerasle, and É. Moulines. Density estimation for RWRE. *Mathematical Methods of Statistics*, 28(1):18–38, January 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719010022>.

**Khاردani:2019:SPM**

- [622] S. Khاردani. A semi-parametric mode regression with censored data. *Mathematical Methods of Statistics*, 28(1):39–56, January 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719010034>.

**Boldin:2019:PPT**

- [623] M. V. Boldin. On the power of Pearson's test under local alternatives in autoregression with outliers. *Mathematical Methods of Statistics*, 28(1):57–65, January 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719010046>.

**Joutard:2019:LDA**

- [624] C. Joutard. A large deviation approximation for multivariate density functions. *Mathematical Methods of Statistics*, 28(1):66–73, January 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719010058>.

**Klebanov:2019:OOH**

- [625] L. Klebanov and I. Volchenkova. Outliers and the ostensibly heavy tails. *Mathematical Methods of Statistics*, 28(1):74–81, January 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071901006X>.

**Balan:2019:ATL**

- [626] R. M. Balan and D. Jankovic. Asymptotic theory for longitudinal data with missing responses adjusted by inverse probability weights. *Mathematical Methods of Statistics*, 28(2):83–103, April 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719020017>.

**Kutta:2019:EPR**

- [627] T. Kutta, N. Bissantz, J. Chown, and H. Dette. The empirical process of residuals from an inverse regression. *Mathematical Methods of Statistics*, 28(2):104–126, April 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719020029>.

**LMoudden:2019:PDE**

- [628] A. L’Moudden and È. Marchand. On predictive density estimation under  $\alpha$ -divergence loss. *Mathematical Methods of Statistics*, 28(2):127–143, April 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719020030>.

**Boldin:2019:APT**

- [629] M. V. Boldin. On the asymptotic power of tests of fit under local alternatives in autoregression. *Mathematical Methods of Statistics*, 28(2):144–154, April 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719020042>.

**Golubev:2019:MHT**

- [630] G. Golubev and M. Safarian. A multiple hypothesis testing approach to detection changes in distribution. *Mathematical Methods of Statistics*, 28(2):155–167, April 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719020054>.

**Bouzebda:2019:CLT**

- [631] S. Bouzebda and B. Nemouchi. Central limit theorems for conditional empirical and conditional  $U$ -processes of stationary mixing sequences. *Mathematical Methods of Statistics*, 28(3):169–207, July 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719030013>.

**Rimal:2019:DDS**

- [632] R. Rimal and M. Pensky. Density deconvolution with small Berkson errors. *Mathematical Methods of Statistics*, 28(3):208–227, July 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719030025>.

**Autin:2019:MPV**

- [633] F. Autin, M. Clausel, J.-M. Freyermuth, and C. Marteau. Maxiset point of view for signal detection in inverse problems. *Mathematical Methods of Statistics*, 28(3):228–242, July 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719030037>.

**Tsai:2019:AIT**

- [634] Ming-Tien Tsai. Admissibility of invariant tests for means with covariates. *Mathematical Methods of Statistics*, 28(4):243–261, October 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S106653071904001X>.

**Eberl:2019:SOV**

- [635] A. Eberl and B. Klar. On the skewness order of van Zwet and Oja. *Mathematical Methods of Statistics*, 28(4):262–278, October 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719040021>.

**Overgaard:2019:SOP**

- [636] M. Overgaard. State occupation probabilities in non-Markov models. *Mathematical Methods of Statistics*, 28(4):279–290, October 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719040033>.

**Khardani:2019:REP**

- [637] S. Khardani. Relative error prediction for twice censored data. *Mathematical Methods of Statistics*, 28(4):291–306, October 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719040045>.

**Pinelis:2019:AOT**

- [638] I. Pinelis. An asymptotically optimal transform of Pearson’s correla-

tion statistic. *Mathematical Methods of Statistics*, 28(4):307–318, October 2019. CODEN ???? ISSN 1066-5307 (print), 1934-8045 (electronic). URL <http://link.springer.com/article/10.3103/S1066530719040057>.