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

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

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

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$(-\infty, +\infty)$ [Sim09]. $(7, 35, 15, 3, 5)$ [MGSB08]. (n, f, k) [CKLX06]. $(p-1) \times 1$ [Muk09]. (r, p) [CB07]. 1 [Asc09, TP01]. 1/2 [IKP08]. 12 [MS04a]. 16 [But05]. 2 [DS00b, Ete07, Joh02, KF08, ZAC03]. $2^{n_1} \times 3^{n_2}$ [Lia01]. 2×2 [SS08c]. 64 [MT04]. $[0, 1]^d$ [AR02]. $_2$ [GV02a]. A [CGK06]. α [Bra02a, MM09, OK06, TG02, XYC09, ZL07b]. AR(p) [ZL09]. ARCH(p) [Che08b]. ARMA(p, q) [LH08b]. B [Den05, Shi04c]. β [BL09b, LS05a, LWD07]. C [Raj09, Sim07]. C_p [Kou03]. C_{pm} [Wri00]. χ^2 [Hor04, Jia01b]. D [DMB02, Fan02b, Fan03, HP07, Hil00, Jen04, KS08b, Pro03, XNF07, AK09, CFR06, LHLC04]. $D[0, 1]$ [Bez06, Pak08b]. δ [BB07b, LK07]. δ^2 [KSG08]. E [But08, FRSWT08, MW00, SS03]. $E(f_{\text{NOD}})$ [KM05]. $E(X^k \cdot Y^\ell) = E(X^k) \cdot E(Y^\ell)$ [BS06d]. ϵ [GVS00, Gri03, SV02]. F [Cac01, Sen01, vE00]. G [Fot05, Zha08, CP00, HHC09, Jia06, Jia09b, Wan09b, Zha09a]. G_2 [But04]. Γ [WZL00]. $\Gamma(n+1, 1)$ [AJ05]. GARCH(p, q) [BHK04, LS05a]. $H(n)$

[YWWY08]. INAR(p) [SS06c]. K
[ASG04, ARB09, DR04, DLB05, Dem08, GBQ03, Kli06, KH08a, Lal08, LBMD05, Lou03, MPV01, Mir05, Por03, Sas08, Ver07]. k_T [Lab08]. $k \geq 3$ [CKS06b]. $k \in (0, 1)$ [Won09]. l [JF00]. L^1 [LLOS09, dlHRB05]. L^2 [dlHRB05]. L^p [PS09c, PS09b]. L_1
[BCG01, BBR05, BMR07, Cho05b, Esa04, Gir04, LJ01, Ole01, Fan02a]. L_2 [CFCGM08, Lie01, NP00]. L_p [HZ03, HZ04b, QH09]. L_q [ML09a]. $\langle n, f, k \rangle$ [CKLX06]. M [BC01, BKL01, COS03, CT04, Ciu09, DW00, Fur02, GV06, KP02, OS05, TS09b, Tom09, RW00, SB00]. $\mathbf{L}^p$ [SZ05]. $\mathbf{R}^d$ [Ilt00, Fot05]. $\mathbf{R}^n$ [Nan08]. $\mathbf{Z}^2$ [Vol06]. $\mathcal{D}'(\mathbf{R}^{\lceil})$ [MF05b]. $\mathcal{L}_\infty$ [LOS02, LOS03]. $\mathcal{R}^{\in}$ [Bar05]. $\mu_{t+s} = \mu_s * T_s \mu_t$ [SS01c]. N
[CH09a, CM01, Mut08, AJ00, BA08, DG09, Kev07, NT06a, NP08a, SB00]. $n - k + 1$ [BA08]. OA$(4r, r^1 2^p, 2)$ [KyS05]. P
[Raq03, Ara01, Bis00, BT02, CV01, CH07, Dah06, GVMSN04, HW07, HCSV00, Hu09, Khr01, KM02b, Kub08, Li06, Li09a, LC05, MC09, QH09, Ros09a, TT07a, TT07b, Wan07a, XW08, YYL08]. ϕ [AHV06, CHV09, Mal01]. $p \times 1$ [Muk09]. Q [LPY04, CY02b, Li07, LV07, ZM06]. Q_1 [MY09]. Q_ϕ [MY09]. R [FS08b, Ome08, Cha05, SW00b]. $R = P(Y < X)$ [KR09]. r^2 [Fit06]. ρ [CG08b, JH08]. $\rho*$ [JD08c]. $\rho\not{d}$ [Shi04b]. s [AHL08]. s^{n-m} [AZ04a]. σ [CMNP07, Yan08]. sup [Gai07]. t [AT08c, BvdV08, BvdV09, BC05, DK02, GL08, GL00, HS00, IKIS09, Jon02b, KM03a, KM09a, Nas06, Tar05, Wat01]. τ [KNB00, MSW07]. θ [Hör03]. $\tilde{\rho}$ [WJ08]. U [AW06, BW08, DS09, DR02, DR15, HKM04, HZ06, JSV01, JGMGPM03, JYZ08, Kla09, Mav08, Nas09, Neu04, Pyc07, SS02, SW00a, XNF07, YJ01, ZS08]. V [FM00, JGMGPM03]. VAR(p) [TR02]. Z [CWTB09]. Z_p^k [Asc09]. Z_n [GII08].

-1 [Sch03]. **-aberration** [But04]. **-adic** [Khr01]. **-algebras** [Yan08]. **-approach** [LLOS09]. **-ary** [AJ00, Mut08]. **-based** [CY02b]. **-bit** [MT04]. **-Capacities** [CB07]. **-contaminated** [GVS00, SV02]. **-convergence** [QH09]. **-deficiency** [LOS03]. **-demimartingales** [CH09a]. **-dependent** [RW00, TP01]. **-dimensional** [CFR06, LHLC04]. **-distribution** [DK02]. **-distributions** [BvdV08, BvdV09]. **-efficiency** [Jen04]. **-error** [Esa04, Gir04, LOS02]. **-estimates** [CT04]. **-Estimation** [Fur02, BC01, Ciu09, DW00]. **-estimator** [COS03]. **-estimators** [GV06, KP02, Ome08, TS09b, Tom09]. **-exchangeable** [Ete07]. **-expectation** [Jia06, Jia09b]. **-expectations** [HHC09, Zha09a]. **-factor** [ZAC03]. **-factors** [KH08a, YWWY08]. **-fields** [CMNP07]. **-functions** [Li07]. **-indeterminate** [OS05]. **-level** [AHL08, DS00b]. **-martingales** [CP00, Wan09b]. **-median** [BCG01]. **-method** [Hör03]. **-minimax** [WZL00]. **-mixing** [BL09b, Bra02a, CG08b, CHV09, JH08, JD08c, LS05a, Mal01, Shi04b, WJ08, XYC09]. **-mixingale** [ML09a]. **-model** [ASG04]. **-nearest** [Lal08]. **-norm** [Fan02a, Raq03]. **-norms** [HZ03, HZ04b]. **-occupation** [Lab08]. **-optimal**
[Ara01, But08, CGK06, DMB02, Fan02b, Fan03, Hil00, KS08b, MW00].

-optimality [FRSWT08, SS03, XNF07]. **-optimum** [HP07, Pro03]. **-Paul** [Kev07]. **-power** [BB07b]. **-processes** [AW06, Neu04, SW00a]. **-quantiles** [BKL01, JSV01, ZS08]. **-rate** [BMR07]. **-records** [ARB09]. **-resolvable** [OK06, KM02a]. **-risk** [PS09b, PS09c]. **-run** [But05, MS04a]. **-sample** [Sim07]. **-scan** [SW00b]. **-semi-selfdecomposable** [Raj09]. **-semimartingales** [Kub08]. **-sequences** [JF00, Joh02]. **-shock** [LK07]. **-spacings** [Mir05]. **-squared** [FS08b]. **-stable** [BT02, MM09]. **-state** [LV07]. **-statistic** [GL00, Kla09]. **-statistics** [DR15, BW08, DS09, DR02, HKM04, HZ06, JYZ08, Mav08, Nas09, Pyc07, SS02, YJ01]. **-step** [Ver07]. **-subgaussian** [AHV06]. **-Subgeometric** [FM00]. **-symmetric** [MPV01]. **-test** [GL08, Jia01b, Tar05, Cac01, CFCGM08]. **-tests** [Lie01, Sen01]. **-time** [Che08b]. **-topology** [MSW07]. **-trees** [CM01]. **-tuple** [Lou03]. **-type** [NP00, XNF07]. **-uniformly** [QH09]. **-upcrossings** [Gri03]. **-value** [Li09a, LC05, TT07a, XW08]. **-valued** [Den05, Shi04c]. **-values** [Bis00, Dah06, GVMSN04, KM02b, Li06, MC09, TT07b, Wan07a, Hu09]. **-variation** [CH07, YYL08]. **-variations** [Ros09a]. **-Winsorized** [TG02].

1 [Zel06]. **186/125** [KMvE00].

27 [Bro11].

31 [HV00]. **35** [Lin00]. **38** [HV00].

43 [Pal01b]. **46** [Oeh01]. **47** [dE00b].

51 [FT01a, Rou01a, vEZ02]. **57** [DR15].

63 [KM09a]. **68** [Duc10].

76 [Ano06o]. **77** [GV08, PK08, Yu09b]. **78** [BvdV09, Gat09, Hal09, Kim13, SF12]. **79** [HWYZ09a, PS09b].

A-optimal [HT05]. **a.s** [MF05b]. **Aalen** [DS01b, Kra04]. **Abelian** [CF00]. **aberration** [AZ04b, But04, HZ09a, LCLZ06, QC04, YZL07]. **abilities** [CCDG02]. **above** [FBVW00]. **absence** [HZ04a]. **Absolute** [YH08, AM02b, AP04, Dar01, Haa09, KL03c, MR09, MS09b, NS06b, SM09, YZL08]. **absolutely** [AVG08, LN03]. **absorption** [GLX07, GJZ06]. **Acceleration** [KSG08]. **acceptance** [AAHJ04]. **accumulated** [IMS06]. **accumulation** [GDF01]. **Accuracy** [Bis01, Bha08, Nov03]. **Accurate** [WN09b, WN09c]. **ACD** [Fer04]. **acetylation** [YPD09]. **Acknowledgement** [Bro11, HWYZ09a]. **action** [CKS04]. **actions** [CS00a]. **active** [VZ03]. **Adaptive** [Eni06, LdC07, Tri04, Aic09, BM08, BR04, BM01b, But00, DS01c, GP00b, HZ09b, JNR09, KSW06a, KSW06b, MPS06, PP01, YW07]. **Addendum** [HV00]. **Adding** [Tot04]. **addition** [EKM02]. **additive**

[Che00a, CA00, Clé01, GT04, HS08a, Hat06, Ilt00, Kra04, MZ05, MY08, MN04, MRP04, PW08, RAS08b, SZ08a, Yeo07, YZ07b, Zap03]. **additive-multiplicative** [Kra04]. **additivity** [DV08, Jia06]. **adic** [Khr01]. **adjusted** [CM06, NS09, PD09, SN09]. **adjustment** [Coo02, FC08, Luc00, Wan02b]. **admissible** [JNS02]. **advert** [Ano01a]. **affected** [BNO03, Nik08]. **affine** [Asc09, Zaj09]. **after** [And05, BM08, CF01]. **against** [dBC06, Dub02, GJ02, KD04, Kla00, Nag09, Sen09, SGK09]. **Age** [IM05, YY07a, Ahm04, FH06, JT08]. **age-dependent** [JT08]. **age-period-cohort** [FH06]. **ageing** [BI02, LCJ06]. **aggregated** [CC08b, Sta05]. **aging** [BGHP04, CW05, NBA07, ST01b]. **agreeing** [GV02a]. **ahead** [GTH06]. **AIDS** [NPC05]. **Aitken** [KSG08]. **Akaike** [SC08]. **al** [BS04]. **Algebraic** [FS08a, DMB02, Ser02]. **algebras** [Yan08]. **algorithm** [Che09, DKM02, EZA04, FM00, GL03, Gut00, Hor04, Kar02, MOM07, SXL05]. **Algorithmic** [WH07]. **algorithms** [BSS01, Bet00, CLF06, Dev09, HP07, KSG08, Lel08, Pro03, SBF00]. **aliasing** [Man05a]. **alignments** [MGW02]. **Allocating** [DDM06]. **allocation** [Aic09, BM08, BS08b, BR04, HK08, KZS08, Ruk07b, TF05, VZ03]. **allocations** [LH08a]. **allowing** [Fuk05]. **Almost** [BW06a, CL06b, CL08b, Che02a, CG02c, HKM04, Lel08, Mon06, NZ01, Shi04b, Sta02, TP09, WZ06a, Bez08, Dud03, Dud08, Fah00, Gon08, HH03b, Hör06, Jam03, KKH08, KRV05, LW08a, LS01, LT00b, Mat05, RAS08b, SM06b, WL08a, GAW08]. **Almost-sure** [Che02a]. **alone** [Jan08]. **along** [VT00]. **alpha** [YAT09]. **alpha-integrable** [YAT09]. **alternating** [CP06a]. **Alternative** [BL07, ÖW00, Ars08, Ban08, FGMS08, MW00, SK06a, SS01b, Sen01, Sen09, SGK09]. **alternatives** [CP08, dBC06, Dub02, GJ02, Kla00, Voc06]. **always** [KN05]. **American** [CI09]. **among** [GS08b, NRS05, TV07]. **amount** [BLS08]. **analogs** [Oli01]. **analyses** [Li02, Sch02]. **Analysis** [Min09, AS07, AH01, AHS07, BR01, Bou06, Cho05b, DMP01b, DP00, DWC04, Esh04, FD05, FH06, GS03b, GLV00, Gut00, HCW07, Hug01, Iac01, IKAT09, IMS06, Jow06, IV00, LRM00, LL02, LB03, Mon08, Nki05, Omo07, Poo06, Ser00, Shu03, Sun00, SZ02b, TG02, Tri08b, WH07, YK03, Zan03]. **Analytic** [Bos09]. **Analytical** [MS02a, DW05]. **analytics** [AFS+07]. **Analyzing** [ML03, ST09, KN00]. **ancestor** [MN09]. **Andersen** [LL09a, Ren09a, YH09]. **Anderson** [Man05b, Pyc03, TO03]. **anisotropic** [Hue03]. **annealing** [OW03]. **announcement** [Ano07t]. **ANOCOVA** [BdC00]. **ANOVA** [CKM03, Hut03, SN04, Wul08, XW08]. **anticipative** [MS08c]. **any** [MB08, PS07a]. **appearance** [HA03]. **applicability** [FJS03]. **Application** [Mas06a, Rao02b, AY02, AV01a, AAV02, BL09a, BE08, CKM03, CL08c, Deb09, Fot04, HKV04, HKS00, HNRV00, Jia01b, JO08, KS06, Kim00a, Lef08b, LB03, LC05, MY04, MMB07, PBH09, RW05, Rod00, Rou01a, Rou01b, YJ01, ZQ06, Zhe01, dlPZ02]. **Applications** [Jou07, Ahm02, Aue04, BBZ08, BS01a, BHH08, BHHM04, BR06c, Bro09, BP08, DaY08, Duc04, Duc10, FJ04, Hut00, KO01, KPI09, Kat09, Kle02, KvD05, LN09, Li03a, LS00c, LaYY03, MS08a, MPY03, Otm09, Pou08, Rom02, Sha07,

Shi04c, SKPP03, SKS09, XYC09, YK00, YK03, YSY08, Zha07a, ZNS08]. **applied** [PPRW08]. **applying** [HCW07]. **apportionment** [SD06]. **approach** [BM03c, CLR08, CW01, CH09b, DF02, EKM02, EK03a, FW08b, FSX02, FSC03, GLML09, Gua07, Irl04, JF00, Kim01, KSH07, KN00, LLOS09, Lal08, LCZ09, Li09a, LH08b, Man05a, Mor05, PR09a, sS09c, SM06a, Zho09, dL05a, dlHRB05]. **approaches** [MGB05, Pro08, SK01]. **approaching** [dL05b]. **Approximate** [Cor08, HK09, MS08c, RC03, Rek09, Seg05, Bis06, CW07, GS08a, Gir09, Wu08b, YK05]. **approximately** [LLS06]. **Approximating** [GM00, JZ04]. **Approximation** [BH06, Bou06, CKS06a, Duc09, AVV09, Are03, Aue04, BJR00, Bar05, BM03c, Bis01, Bor00, BS01b, Cai00, hCW09, Car04, CLF06, DR01b, DG06b, FV08, GJ02, Gat08, Gat09, HH02b, HK03b, Hou05, KT03, Kol00a, LSEB00, Lia09b, LW03, LS08b, Mak08b, Mon08, NFL09, Nov03, PW00, Roo01, SG06, Sta00, SD01, UWF06, WSM09, Zha01a, hZbG08]. **Approximations** [CG02b, CTY02, HKS00, ADR05, DR01a, FF09, FR06, HMR08, KvD05, Nas09, SZ09b, SW00b, Vin08, XWS05]. **arbitrage** [Gap04, Stu00]. **arbitrarily** [Cat01]. **arbitrary** [Joh02, LY03, Nik08, Won09, YY08a]. **arc** [NO00]. **arc-sine** [NO00]. **ARCH** [Duc10, Sar00, AT08b, DG07, Duc04, HL02, HW01e, LJ01]. **Archimedean** [CS08b, WO08]. **arcsine** [SZ09a]. **areas** [Jur03]. **Argmax** [Fer09]. **Argmax-stable** [Fer09]. **ARIMA** [DDN08]. **arising** [Gut00, KS00, Lu06, RS06a, Zel06]. **ARMA** [BS09, FG04, GP07, KMS08, Lee00a, LS08a, Yi05, dJP04]. **array** [DDM06, Kan07, SSY02]. **arrays** [AAV02, BW07, BDM08, CFM01, DS00b, Dey05, EKK06, FM04, Has05, Has06b, HU06a, HCSV00, HSV98, HV00, IW04, KK06b, KVH06, Kuc04b, Kuc07, Kuc09, KyS05, Man05a, ML09a, ML09b, PLZ03, PZL04a, PZL04b, QH09, Sue03, SVH05, SHV05, Sun08a, Tóm05]. **arrival** [Bro08b, Led08b]. **artificial** [BL07]. **ary** [AJ00, Mut08]. **Asian** [CL06c]. **aspect** [Hua02]. **assay** [Zel06]. **Assessing** [CW01, JJ09, Kim03, MU01, Yat02, BV07, IWWJ04]. **assessment** [SW04]. **assigned** [Efr08]. **assignment** [Mid08]. **assisted** [WW01]. **associated** [BR02b, BS01b, hCW09, Che08a, CH09a, DR02, DR05, DR15, Fer03, Fie03, GRT07, HO08, HWYZ09a, HWYZ09b, HX02, Hua03b, HZ06, Hug01, JT08, KKH08, KK08a, KKC08, Kla09, Kuc09, LQ07, LYZ08, Li09b, Lia00a, Lin08c, Liu07c, LGLDG00, Mas02c, Mir07, Oli05, Rao02c, Sha08b, Sun07c, Sun08b, Tud08, Wan04, WT04, WCS07, WL08a, Yan03a, Zah00, ZW01]. **Association** [DD06, Li03a, CP05a, Esh04, GQR06, LW08a, Rou00, TV07]. **assumption** [CHV09, Coe08, Kim03, SH09a, SC08, Wan08a]. **assumptions** [HR08a, Hal09, HZ04a, Hut03, KK08b, xLxZ04, RM08, YAT09]. **asymmetric** [AT08a, DG07, GS09, Haa08, Hua02, JK07, JR08, KvD05, Nag03, WB05]. **asymmetrical** [Hua09]. **asymmetrically** [Lai01]. **asymmetry** [Bos07a, UJ09]. **Asymptotic** [AHEA04, AT08b, AR09b, Asc09, BS08a, BEA09a, BPvZ04, BW08, dCB00a, CM04a, Che04b, CYJL01a, CY02b,

FJA09, FM05, FH06, GS07, GP00a, GN08, GVMSN04, GV02b, Has01, HCV05, HZ06, HP09, Jar03, KSW06a, IV00, KK04, KKAK08, KH01, KKH02, Lad07, Mir07, MC07b, MW06, Nag03, Nag09, Pen02a, PP01, Pro09b, Psa09a, Rou00, SL09a, SN09, SS00b, SKJ07, SS06c, VvdMD08, Wan02d, WL08b, WSM09, WW08, YC04, Bar06, BR01, BB02b, Bia02, BM05, CC08a, CBR00, DG03, DS02b, FS02, FE08, Fuj07, GQR06, Gir04, GPC09, HO09, Hür04, HW01e, Ign09, IKIS09, KMS08, LLOS09, LOS02, Leó01, LS06b, LYZ08, LQ04, MN09, McG06, NHO03, Nic08b, OH05, Per09, Psa02, Sch01a, Sco03, Sgi01a, Sgi01b, SS06b, Ten01, Ten03, TR02, UWF06, Var08]. **asymptotic** [Vou06, Woe03, XTW06, Yan03a, Yi05]. **Asymptotic-power** [IV00]. **Asymptotically** [GP06, HK08, GH00, Jar08, PP06]. **Asymptotics** [ARN08, Che08a, Deg08, Gel04, Has09, HZ03, HZ04b, Hua03a, Kos09a, MP01b, RW05, Sha08a, She08, She09, WLG01, AS01, BGM03, CLR02, DS01c, FL08, Fro03, Gan00, Ilt00, KP00, LL06, LTY08, NT06a, PP09, WZ03, YX06, ZY08]. **atom** [BR06a]. **atom-on-demand** [BR06a]. **attracting** [Has06b]. **attraction** [Has05, MR08b, Sch01b, Seg01, Shm06]. **attractiveness** [PG09]. **Aumann** [FM03a]. **Author** [Ano01a, Ano01b, Ano01c, Ano01e, Ano01f, Ano01d, Ano02a, Ano02b, Ano02c, Ano02d, Ano02e, Ano03a, Ano03b, Ano03c, Ano03d, Ano03e, Ano04a, Ano04b, Ano04c, Ano04d, Ano04e, Ano05a, Ano05b, Ano05c, Ano05d, Ano05e]. **auto** [Gri02]. **auto-Poisson** [Gri02]. **autocorrelated** [Bha05a]. **autocorrelation** [Bha05a, CC08b, Gui01, Haa08, MR00, Yi05]. **autocorrelations** [Deb07, GH00]. **autocovariance** [LH08b]. **autocovariances** [Kav08]. **autocovariation** [Gal01]. **automata** [LS00d, Lou05]. **autonomous** [WD08]. **autoregression** [BRRZ03, HC09, Mar01b, Vou06, YZ08]. **autoregressions** [AG09b, CS05a]. **Autoregressive** [JTS08, LJ06, AT08a, AM02b, BD05a, BLS04, Bat05, Bos09, BR06c, CS08c, Cho05a, Coo03, Coo04, Cor08, Fit06, Gal01, Gal09, Gui01, Haf06, HZ03, HZ04b, HBK06, KJ08, LVL09, LN02, Mar01c, MB06, Nag09, NBW07, PS06a, PMVL09, PW06, Psa00, RP02, Ris05, SSR08, SN04, Sha06b, Shu09, SFS03, TMN01, VvdMD08, Vou08a, WIL01, WB05, Wor01, YWS09, ZCCH09, ZB08, ZB05]. **auxiliary** [Hen00, JD08b]. **Availability** [BS00, SS01a, CK01, Lee04a, Mi06, SL06, VT00]. **available** [ST03a]. **average** [AAV02, AK09, Bru09, CHV09, DY04, sDXlyY05, FSX02, Gal09, HS03a, HM06, KK08b, Kin01, xLxZ04, PLLJ06, Pre00, Ros07, SL06, Sun09b, WLG01, YX06]. **Averaged** [ZL07a, SBF01]. **averages** [Ete07, HK03a, KH08b, Sch01a, SH09b]. **averaging** [Cha02]. **avoiding** [CLM03].

Backward [NO09, WH09, AH06b, GJZ06, Hyn07, Jia08, Jia05, LX05, Lin09, LR02, RH07, Sit02, WX09]. **backward-forward** [AH06b]. **badly** [Nik08]. **Bahadur** [Coe08, Lin08c, MS09b, Pal01a, Sun06b]. **Balakrishnan** [YGK08]. **balance** [CGK06]. **Balanced** [ADJ06, ADJ07, AJ00, FM03b, JMP06, LK06, LLS06, MGSB08, NG02, OMJ+04, TF05]. **balanced-type** [JMP06]. **ball** [DLL00, Naz09, Shm06]. **Banach** [AAV02, AM02b, CV01, Den03, Den07,

HCSV00, HNRV00, HCV01, QH09, Rao02b, Tóm05]. **band** [Luc00]. **bandit** [Wan00b, Wan02d]. **bands** [Bur00, Lu06, MZ02, MZ06]. **Bandwidth** [APS09b, AP02b, BBR05, Gua07, HH03a, Ten01, WCC07]. **bandwidths** [AF01, HW01a]. **barrier** [LX05, YH09, YH08]. **barriers** [KK04, WY08a, ZJ09a]. **Bartlett** [BC05, LWT08]. **based** [AB05, AB08a, AF09, AW06, BA03, BM03a, BK08a, Bar00, BBR07, BM03c, BRSL08, Ber08, BF00, CP08, CQ03, CY02b, DS00a, DZ02, DGZ02, DN09, DOKN07, EZA04, EHMM08, ED02, FS01, FM03a, Gao03, GH00, GQR06, GdL00, GKM03, GV06, GBQ03, GJP01, Haf06, HS00, JG04, JO08, Jur00a, KH01, Küh01, LS00b, Li02, LZC05, LPY04, LA07, LLC06, Lin04, LT08, LSL00, LS08b, LS08c, Mac09, Mad08, Man05a, MOM07, MU04, MS07b, MN03, Miz00, Moj00, Moj01b, NZY09, Ome08, Osm01, PW08, Pen02b, Pyc07, RS07, RB08b, Ruk07a, Sch02, SH09a, SO00, Sim07, Sub09, TG02, Tia09, VL03, Vou08b, Wan08a, WN09b, WN09c, WP00, XY07, Yeo07, YPD09, Yoo09, dlHRB05]. **bases** [BHZ00]. **bathtub** [Che00b]. **Baum** [LS04a, Sto08, Sto09]. **Baxter** [IKP08]. **Bayes** [BGM03, Bis01, CM04a, CS00c, FC03, HH06, HY01, HK08, KE05, Kou03, KZ08d, LG03, Lia04, Lia09d, MP01a, MLT00, SL00, TT03, WV08, WC03, ZWY05]. **Bayes-type** [KZ08d]. **Bayesian** [Cer07, CK01, CMNP07, CK05a, CS00a, CW03, DFK03, DG06b, Fer00, FGMW09, GM03a, GVGP08, GLV00, Hua02, KW07a, KM03b, KY00, Lau06, LRM00, LZ02a, Lia07, Lia02a, LT08, LL03, MS02a, MNOP03, MGB05, NOP00, NOP01, ODO07, Omo07, OC04, PL07, RA08, Tia09, TM09, YM01, YW04b, dlHRB05]. **be** [Din00b, KN01a, Kla09, PS07a]. **beamlet** [Huo05]. **Becker** [ASS02, Hil00]. **before** [BS00, YZ01]. **Behavior** [OH07, Asc09, BB02b, Cri04, CFH02, GQR06, JKP01, Lad07, LK07, LQR09, Nic08b, PP06, Pin02, PS07b, RAS08a, VvdMD08, Yi05]. **behaviors** [Liu06]. **Behaviour** [Sen01, Sen08a, BM05, CC08a, CHV09, GMM00, Khr01, Psa02, Sgi01a, Sgi01b, Ten01]. **Behrens** [Drt08, KY04, TT07a]. **Bell** [SKS09]. **below** [Poz04]. **bend** [CLR02]. **Benford** [EL03]. **Benjamini** [GR08]. **Bent** [CLR02]. **Bent-cable** [CLR02]. **Bernoulli** [JJQ08, LP03, Mav07, Sun07a, Xia08, YZ02]. **Bernstein** [BC06, KW07a]. **Berry** [Bos04b, Bos03b, UWF06]. **Besov** [Rad07, Ros09a, Zha01c]. **Bessel** [CL07, DO07, Dev02, FJ04, Lef08a, Man05b, SLF09, YZ04a, YL05, YY08b]. **Bessel-squared** [CL07]. **Best** [MM09, Ryc02, AR03a, cICP09, IS01a, KL00b, Mor02, Ose09a, Por02b, Por02a, Por03, RL01, Shi01, TW06]. **Beta** [ALP08, BGN08, Cha04, Mar01c, OL03, SP00, Ris05, WZ09b]. **Beta-hypergeometric** [ALP08]. **Bethe** [YL00]. **Better** [Kab01, AAK00, Pre00, TS09b]. **better-than-average** [Pre00]. **Betting** [Sin07, BL03]. **between** [Bar06, CH04a, CQX08, Che08c, Cho08b, DV01, DL04, Efr03, Esh04, FF08, GP07, GVMSN04, GBQ03, Gor09, HY04a, HHC09, Huo05, Hür04, JM08, KK00a, KS07, KvD05, Kou06, Kow00, KZS08, KL06, Lia02a, LA07, Mac09, MB08, MC07a, MZG08, MY09, NC09a, NOP00, Ren09a, Roz09a, San05, SBF01, SZ06, TKO03, Van08, WBG04, Wen03, ZD04, Zuo01, dFF02].

beyond [Spo07]. **BGAR** [Ris05]. **bi** [BW06b]. **bi-Poisson** [BW06b]. **Bias** [Mid08, PL09a, GPC09, HF04b, IKK05, MBY00, MP08a, Nai01, OR01, dHC06]. **bias-corrected** [GPC09]. **bias-robustness** [MBY00]. **biased** [BLV04, sS09b, ST09, dUÁ03]. **Biases** [CP05b, CB01]. **Bickel** [BD05a, Che04a, LN02, Lee06]. **bifractional** [LN09]. **bifurcating** [ZB05]. **bilateral** [HWLZ09, KT08, Xie08, Xie09]. **bilinear** [BO02, BhRH04, Bib05, BL09b, CmHP02, DvdAW08, Gha00, LT00a, PS06b]. **bimodal** [LL08]. **Binary** [INA07, CHL08, FS06, KN00, Llo08, Nat01, SBF01, Sim00, TM09, Tso00, YKB07]. **Bingham** [KW07b]. **Binned** [MU04, KK00c]. **Binomial** [Car04, AA08, AR05, BH02, Cai00, Cek02, Fur07, HW07, KC03, LB02, LW08b, MSH03, ST04a, VU07, Wei09, WW08, Yu09a, ZR05]. **binomials** [PR09b]. **biography** [Ano07u]. **biological** [CHL01]. **biomedical** [Jan08]. **bipolar** [FG06]. **Birnbaum** [GOPB09]. **Birth** [vDZ05, Ath08, CM08b, DGNR08, GDF01]. **Birth-death** [vDZ05, CM08b, DGNR08]. **bisexual** [GMM00, MdPR07]. **bit** [MT04]. **Bivariate** [AE08, Has04, MRK08, Bar02a, BV02, BH02, Bry00, CP01, DB09, FR01, FR02, Fin03b, FE08, Han08, Has06a, Haz00, HM09, Hür03, Hut00, JL07, Jon02b, Kos02, KM09b, LX00a, LT06, LB03, MS02a, Mod03, Nav08, NQMRLÚF01, OL03, PS02, PS09a, Ris06, RLÚF04, Sch01b, SV02, SZ02a, SZ08b, VT08, WM03, Wan00a, Wan08a, WO08, dUÁMM08]. **Blackwell** [DW05]. **block** [ASG04, Che08c, Efr00, Ger08, KM02a, MGSB08, MB08, NG02, Sia00, SKPP03, Sim07, SS03, Udd08]. **blocked** [AH06a, CCDG02, IB09]. **blocks** [ASS02, ASG04, BB07c, EK03a, Jac08, MGSB08]. **Blockwise** [Bra02a, LZ01, Psa06]. **Blowing** [BB04]. **blu** [YOH00]. **BLUPs** [Mor02]. **BLUS** [Vou08b]. **Board** [Ano03f, Ano03g, Ano03h, Ano03i, Ano03j, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano03r, Ano03s, Ano03t, Ano04f, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04l, Ano04m, Ano04n, Ano04o, Ano04p, Ano04q, Ano04r, Ano04s, Ano04t, Ano04u, Ano04v, Ano04w, Ano04x, Ano04y, Ano04z, Ano04-27, Ano04-28, Ano04-29, Ano05f, Ano05g, Ano05h, Ano05i, Ano05j, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano05u, Ano05v, Ano05w, Ano05x, Ano05y, Ano05z, Ano05-27, Ano05-28, Ano05-29, Ano06a, Ano06b, Ano06c, Ano06d, Ano06e, Ano06f, Ano06g, Ano06h, Ano06i, Ano06j, Ano06k, Ano06l, Ano06m, Ano06n, Ano06p, Ano06q, Ano07b, Ano07c, Ano07d, Ano07e, Ano07f, Ano07g, Ano07h]. **Board** [Ano07i, Ano07j, Ano07k, Ano07l, Ano07m, Ano07n, Ano07o, Ano07p, Ano07q, Ano07r, Ano07s, Ano08a, Ano08b, Ano08c, Ano08d, Ano08e, Ano08f, Ano08g, Ano08h, Ano08i, Ano08j, Ano08k, Ano08l, Ano08m, Ano08n, Ano08o, Ano08p, Ano08q, Ano08r, Ano08s, Ano09a, Ano09b, Ano09c, Ano09d, Ano09e, Ano09f, Ano09g, Ano09h, Ano09i, Ano09j, Ano09k, Ano09l, Ano09m, Ano09n, Ano09o, Ano09p, Ano09q, Ano09r, Ano09s, Ano09t, Ano09u, Ano09v, Ano09w, Ano09x, Ano09y]. **bond** [Gap04]. **bonds** [CL07]. **Bonferroni** [CGNW01, Gor07, PAJ05]. **Bonferroni-type** [CGNW01].

Bootstrap [AFMGJG05, JTQ09, MP08a, MS07b, PP05, PL07, Psa00, APR03, BV07, BC01, Bur00, Cho05a, CAM03, Csö03, HKS00, HK03b, HH00b, JSV01, JSV02, JGMGdlV06, KH07, KS05, LLS06, Paw00, Psa03, Psa06, SC08, VT00, Yat02, YC06b, ZvdH03]. **bootstrapped** [HCV05, SB00, Sha01]. **Bootstrapping** [JSV05, JGMGPM03, SB06, LY05, LX00b, Mor02, NP00]. **Borel** [Cha08, HWLZ09, Lia09d, Lim06, Pet02, Pet04, Xie08, Yan08]. **borne** [GS08a]. **bound** [BH05, Dar04, FvE01, HK03a, KL03b, LS00c, MK08c, The07, UWF06, Wit05, Xia08]. **boundaries** [Gir04, GJ08, LWW09, Par01]. **Boundary** [Ren01, Abu02, BH05, CN03, FBVW00, HM09, HPR02, KZ08a, PK04, RMAA01, Spo07]. **boundary-crossing** [CN03]. **bounded** [Clé01, Den03, Dro06, JNS02, KMvE00, Le08, LL09c, MP02, MP06, Mar02, Moj01a, PG09, Pen02b, Poz04, Pro04, San05, Sto08, Xie09, dSF08, vE00, vEZ01, vEZ02]. **Bounding** [DY04, AP04]. **Bounds** [BCK01, Bis00, Dow09, Fer04, Mül01, BCLBMR00, hCW09, Che02a, CI01, DR03, DR04, DR00, GO01a, GMM02, HN08, HP08, Ima08, Jon00, KTZ03, LL09b, Llo05, Nyr05, OR01, Pap01, PW00, Raq03, SC05, Sha04, Sou01, Wor01, YH09]. **box** [DOKN07, CYJL01a, FM06, HB04, Liu06, Liu07a, Sar00]. **Bradley** [SZ06]. **Branching** [LO09, CLR06, CLR08, DFX05, Dev07, GMM00, GMdP04, GMM04, He09, JT08, KO08, LZ06, Ma09, MPY03, MMY09, MdPR07, MS02b, RAS08a, SY04, Tal08, YY07a, YP09]. **break** [Sen01, Sen07, Sen08a, Sen09]. **Breakdown** [Che00c, MM02, CT04, CFH02, HH00b, Oli01, Zuo01]. **breaks** [MR00]. **bridge** [BHHM04, BH05, Deh07, GL04, Lev00, YZ04b, Hob07]. **bridge/motion** [BH05]. **bridges** [Man05b, Wit05, YY08b]. **brief** [Ano07u]. **Brittle** [KBH07]. **Brownian** [DF11, Pou08, Abu02, Alb08, BJT03, BNO03, BTW01, BHHM04, BH05, BGT04, CH07, Car04, CI01, Deh07, DMMY00, Dun06, DLL00, DF02, DvZ05, EN03, Eng04b, ESOO09, GW05, GG02, GL04, GK04a, GK04b, HY04a, Hob07, HL01, Hoo02, HNS08, IKP08, Ist06, Kin01, LN09, Lev00, LZ07, LLW09, Mak09, MNN09, McG06, MMV01, Nan08, Nie04, NS06b, Ole08, SL00, SZ05, SZ09b, Tak04, Tot04, Tud08, WL08b, Wit05, YYL08, YZ04b, ZBZ09]. **Brunk** [HCW08a]. **Bruss** [Sza07]. **BSDE** [El 08]. **BSDEs** [FH08, Jia09a, Otm09, Roz04, ZZ08]. **budget** [VT00]. **Buehler** [Kab01, KL03a]. **Building** [UJ09]. **built** [MP08a]. **built-in** [MP08a]. **Burkholder** [Nik08, Ren08]. **Burman** [MS04a].

C [DWC04]. **cable** [CLR02]. **calculated** [Had03]. **Calculation** [KL00c, PB09, Son08]. **calculations** [YKB07]. **calculus** [YY07b]. **Calibration** [KSH07, GP05b, Lia02b, Tsa01, Tsa04]. **callbacks** [PNJ08]. **Cambanis** [Ano06o, CA06a, CA06b]. **Can** [Din00b, PS07a, PTA03, KN01a]. **cannot** [Kla09]. **Canonical** [DP03, Esh04, FR01, JFZ05, Mon08, Nki05, Pai08]. **Cantelli** [Pet04, Cha08, Che08b, HWLZ09, Moj01b, Pet02, Xie08]. **Cantrell** [CV09]. **capability** [Wri00]. **Capacities** [CB07, Cha09]. **capacity**

[AZ04b, AK07, LV05, LV07]. **capital** [Mil07, Ole01]. **capture** [Hug01, Hug07, ZvdH03]. **capture-recapture** [Hug01, Hug07, ZvdH03]. **cardioid** [APS09a]. **care** [Lou00]. **Carlo** [BBP09, BSS01, EZA04, JD08a, Kos00, Lia09b, Mir01]. **carrier** [GS08a]. **carrier-borne** [GS08a]. **case** [AFMGJG05, BB09b, BJR00, CD01a, CMNP07, CM08a, Faz03, Fuj07, GLV00, He08, KY06, Lia02b, LL08, OE08a, Por02a, Sgi01b, TP01, XL06, ZWWC07]. **case-control** [GLV00]. **cases** [Aic09, Che04b]. **casting** [HC09]. **catalytic** [He09]. **catastrophes** [DGNR08]. **catch** [CP05a, PDM01]. **Categorical** [ZB09c, Bis04, Bro09, CKS04, Shi01, VL03, ZB09d]. **categories** [Bro08b]. **Cauchy** [AB00, BJB06, BM01a, HC07, MM02, Pen08, WL08b]. **causal** [Ima08, Lec08]. **causality** [Bib05]. **caveats** [Sin07]. **Cayley** [LW03]. **cells** [SS08c]. **cellular** [LS00d, Lou05]. **censored** [BCK01, BM03a, BK08a, Bet00, BBG05, Cra04, DS00a, Dub02, FJA09, FS01, Fer00, HcW08b, IP03, KZ08d, LOS02, Mad02, MNZ08, PBZ08, Pon06, Raq03, SSB09, sS09b, sS09c, SZ00, Sun06a, TG02, WH05, XL09, ZG01, dUÁMM08]. **Censoring** [GO03, HK09, AAB04, BCC02, BE08, BV08, BCK06, DB09, HY00, KL08a, KD03, KD04, Kos02, KY06, Lau06, LLC06, MN03, PB09, PD09, Rab00, SB08, WO08, Zhe01]. **censorship** [DV08, GS02, OS06, QZ07, SH06, SB08]. **Center** [YK03]. **Center-similar** [YK03]. **centered** [AVV09, Deh07]. **centering** [HSX05, JS02]. **Central** [Bir08, CM03, DR02, DR15, HP05, KMM00, PMJ08, Cha09, Gra09b, Gut06, Hör06, Hor04, Shu09, Yu09c, BHH08, Bla07, BdB09, CL08b, CC02, CPD00, Dud03, Dud08, FU08, GA00, JY08, JH02, JH08, JR07, KB01, KK08a, LW08a, Mal01, Neu04, RW00, RS03b, SW06, Sou01, WL08a, Web06, vZ00]. **centrality** [LZD09]. **centre** [PG09]. **certain** [AL06, AM02a, BCLBMR00, DDM06, Dud08, FS00, LS05a, LK04, MF05b, Nai01, Shi09, SS03, SS07d, Sta02, dlCV01, vW05]. **Cesàro** [YAT09]. **Chain** [GR07, BSS01, ES09, FSX02, FSC03, JF00, KH07, Lef08a, Mam02, MSW01, PG09, Son08, Spr01, Vag03]. **chains** [Ath08, Bou09, CP06a, Cha06b, Che00a, CQX08, Clé01, CW08b, CD00, CD01b, GTH06, GO02, Ilt00, JY08, JB03, Kos00, Leó01, MY08, Mir01, Nic08b, Pal00, Pas06, PPSW04, Poz08, RAS08b, Spr03, Sta05, SP00, YL00, Yan03b, Yao00]. **Chamberlain** [BBP09]. **chance** [KKAK08]. **change** [AH01, AS02, AH04, BR01, BHHM04, BZ06, Che09, Coo06, DFK03, Dup06, Ewa08, FJ01, FJ07, Fot09, Gom00, HW05, Jar03, JTQ09, Küh01, Lan08, LN04, LS08a, Nin05, PK04, WZW03, ZL09, ZLQW07]. **change-point** [AS02, BR01, BHHM04, Che09, DFK03, Dup06, FJ01, Fot09, Gom00, HW05, Nin05, WZW03, ZL09, ZLQW07]. **changes** [AGJ04, Bro08b, FG04, HR09, HKS07, Hus03]. **changing** [AS02]. **Chaos** [LT00a]. **chaoses** [Hei01]. **character** [CD05, Su05]. **characterisation** [FS08c]. **characteristic** [DK02, FvE01, He08, MU04, TSJ09, Zha07b]. **characteristics** [Bos03a]. **Characterization** [CG08a, FH07, HBA05, KKRV01, Kra00, LPY04, LG09, Por02a, RC00, AF09,

AZS08, BA03, Cer08, CFM01, EFL02, FR02, LL04, MM07, Nov07, SS02, SZ09a, WC04, Yan00b, Zhe01]. **Characterization-based** [LPY04]. **Characterizations** [AR09c, BGHP04, LH01, MS08b, Nav08, VT08, AV01b, AE00, BM07, CL09, CH04b, EWI04, KC08]. **characterizes** [LBSM00]. **Characterizing** [KGC09, Lil04]. **Charlier** [KSO05]. **charts** [FSC03]. **Chebyshev** [BL02, CMS05]. **Chebyshev-type** [CMS05]. **check** [LSL00]. **checking** [CHD08, Duc04, Duc10, GR01b, SSY02, Wan08a]. **checks** [SQMK06]. **chemical** [CGK06]. **Chernoff** [The07, WZ08, Xia08]. **Chi** [BBP09, Gra09b, LZD09, WBG04, Wit02]. **chi-square** [Gra09b, WBG04, Wit02]. **Chi-Squared** [BBP09, LZD09]. **choice** [DH06, Kou03, Lee04a, Por02b, Por02a]. **Cholesky** [SS05b]. **Choosing** [MS04a, HSX05, Por03]. **Choquet** [HHC09]. **Chover** [PQ03]. **Chover-type** [PQ03]. **Chung** [Che00a, JKK05, ZL07b]. **CIR** [Guo08, Hyn07]. **circle** [DMB02, Jon08, KS08a, Pyc07]. **circulant** [BM02]. **circular** [LK06, MPT09, Pal00, UJ09]. **claim** [BLS08, Has04, MZG08]. **claims** [CTY02, KZ08c]. **class** [Ars05, BK08b, Bea09b, BJB06, Bis00, Bra05, CL06a, CÖ02, CP01, CFUOV00, CD00, DW02, DDP08, DR00, DGJ09, EsO08, FR01, Fin03b, FB02, GE07, Gor07, HV06, Has06a, He09, Jam03, Jia08, KW00, KA07, KM06, KS08a, Kla00, KJ08, Lan06, Led08b, LLJ00, Li04, LCZ09, Lin09, LY03, LW03, MPA07, MGSB08, Moj01a, MdPR07, Nai01, Nan09, NQMRLÚF01, ÖK07, PL09b, PMA08, PDM01, RLÚF04, Sal02, SBF01, SSA09, SS03, SS07d, Tar01, Udd02, zW06, Wan08b, WHSL08, WH02, WX08, WH07, XW09, Yin08, ZF06, dHC06, vW05]. **classes** [AAK00, Ahm04, BS06c, Bla08, JT08, LS06a, Lia01, OS05, Raj09, SP00, ST04b, Vin08]. **classical** [BW06b, DR08, Fot09, GN08, KL08b, LWD07, ZZG06, ZBZ09]. **Classification** [SS08c, DS02b, Duc09, FT04, KKM$^+$08, LA07, Lin04, MOM07, Moj00, Shi01, WC03, Wul08, ZF06]. **classified** [KSG08]. **Classifier** [Moj01a]. **Clayton** [Wan08a]. **clear** [AZ04a, AH06a, LCLZ06, YB07]. **clinical** [MPS06, YW07]. **clipping** [Ste05]. **closed** [CHL08, FNA09, ZM06, dFF02]. **closed-form** [CHL08]. **closeness** [AB09, BIKM09]. **closest** [MN09]. **Closure** [Li04, Gel09]. **CLS** [FM05]. **CLT** [Kan07, LS01, MS03a, Mas06a, Mir05, Moo08, Poz04, XW09]. **Cluster** [MOM07, DS01c, DWC04, Jia01a, SBF01, Tso00, Zan03]. **Cluster-based** [MOM07]. **cluster-specific** [SBF01]. **clustered** [Hug04, Jow06, KG06, Mid08]. **Clustering** [IR08, GBQ03, KNB00, Shu03, YZ02]. **clusters** [Seg05]. **clutter** [JK08]. **co** [Bar02a]. **co-ordinate-wise** [Bar02a]. **Cochran** [LF07]. **coding** [LC05]. **Codispersion** [RV08]. **Coefficient** [HL02, AG09b, BM06, El 08, ET07, FV08, Fra06, Fuj00, GAW08, Had03, HWL08, HWZ09b, HZ09b, HZ09c, HBK06, JO08, LSEB00, LR02, Man08, Mar01c, Nag09, NS09, Nov04, PP00, Rou07, Roz04, Sch01b, SV02, SW07b, TPA08, Tso00, YZ06, Yu08b, ZL07a, ZX09, ZY04]. **coefficients** [AH06b, BM07, Bha05a, FS08a, GJZ06, Jia08, Jia09a, Kon08, Lee03, Lin09, NO09, RV08, ST03a, Sit02, WH01, Wan08c, WH09, Yu07b, ZWWC07].

Cohen [CP05b]. **coherence** [BKM04]. **coherent** [BS08b, NRS05]. **cohort** [FH06]. **cointegration** [Coo06]. **cokriging** [MS02a]. **collapse** [GK04a]. **collected** [Li02]. **collections** [Ale01]. **Collision** [Nak08, Wen03, CWZ08]. **Colombeau** [ÇA01]. **colorings** [Jon02a]. **column** [BB08a, Udd02]. **columns** [DDM06, MS04a]. **combination** [cICP09, Hou05, JB09, JL09a, JL09b, RN00, UI00]. **combinations** [BK07, MK08b, Wit02]. **combined** [Moj00, Wei08]. **Combining** [KM02b, CCDG02, Lee04b, YZ07a]. **comes** [Mor02]. **coming** [AM09]. **comment** [Ali03, Ros09b]. **Comments** [Bar06, GS03a, GMZ07, HWLZ09, Lia09c, BV02, Mil07]. **common** [FV09, Hut02, MN09, ZP09]. **comonotonic** [Jia06]. **comonotonicity** [LR08c]. **compact** [ETP08]. **compactly** [CV01]. **compactness** [Aur08b]. **comparative** [GP05b]. **Comparing** [Mor05, Cai00, CCC02, CFCGM08, HT05, Li09a, Lia09a, Nic08a]. **Comparison** [FP07, Fig07, LR02, Ome08, PF07, Sch00, WX09, AA08, Als01, Che08c, Dro06, GN08, GBQ03, Gør02, Jia05, KS05, NW05, Naz09, Ose09b, QSP01, Voc06, Yue01, ZD04, ZB09b]. **comparisons** [Bar01, BS01a, CH04a, HW01c, HW01d, HZ05, Kak08, LH08a, LS00d, MSH03, NRS05, Sha07]. **compatibility** [BCT08]. **Compensator** [RB06]. **competing** [FE08]. **complement** [OE08b]. **complements** [Bos04b]. **Complete** [JD08c, KK08b, xLxZ04, Lia00a, Sun07b, Yu09c, AAV02, BK08a, BW07, CMNP07, Csö03, Den05, FRSWT08, Ger08, HSV98, HV00, HX02, KL03b, KVH06, Kuc04b, Kuc07, Kuc09, LL06, MGSB08, Pas06, SS09a, SS07d, SVH05, Sun08a, Sun09b, WZ06b, YX06, ZY08]. **Completely** [Hel09, Ger08]. **completeness** [IPP04, Irl04]. **completion** [CP06b]. **complex** [GLX07]. **complex-valued** [GLX07]. **complexity** [Dai04a]. **Component** [dCB00b, Alt08, Cho05b, Sun00, VZ03]. **components** [ASS02, BA08, BS08b, BF00, Bou06, dCB00a, Leh05, Lo05a, Nat01, NRS05, PMM09, SS08a, Wul08]. **Compound** [Mas02b, Cha05, FSC03, Gat08, Gat09, HH02b, LW08b, Mas08, Nov03, Psa09b, TSJZ01, YZL08, YZ09, YH08]. **compounds** [BRVM03]. **computable** [Dai04a, KL00a]. **Computation** [LC05, MNZ08]. **computational** [BCC02]. **compute** [CL08c, FP08]. **Computing** [Pap06, Paw00, Fot04, FSC03]. **concave** [KKM+08, KL06, MR08b, QS05]. **concavity** [CXH09]. **Concentration** [HS05, JR09, Ole01, Zan03, AFS+07, AHV06, Fai01, WJ05]. **concept** [Hag09]. **concerning** [Eng04a, HCV01, HWYZ09a, Nic08b]. **concomitant** [EB03]. **Concomitants** [WN09a, AA07, VT08]. **Condition** [Jen04, AL06, CLF06, CPD00, JD08a, Jia09b, MSW07, Mas06a, Röl08, Zha01b]. **Conditional** [Din00c, IB09, LB03, MB08, Mas06b, Nic02, Abu02, AT08b, BHZ00, BCG01, BV08, CV01, CGNW01, CG02b, Cri04, CP05c, CDRV01, Deb09, FS06, FJ04, Fot04, GM06, Haa09, IP03, KD04, Kol00a, Kow00, LLOS09, Lil04, Liu00, NOP00, OS06, STKF08, SS05b, WP00, XL08, YK05]. **conditionally** [Dav04, HKLB07, Ose09a]. **conditionals** [ACSGV00]. **conditioned** [GL04, MN09]. **conditioning** [BNO03, MB08, Sin07]. **Conditions**

[CW08b, JK08, Ker08, BHGRV08, BCT08, Cha08, CI09, CD01b, HY04b, Hua03a, KP00, Kuc04b, Lel08, LWW09, dR06, RMAA01, Ter03, Wan05a]. **cone** [Log03, OS02, Sha03]. **cones** [AW04, Del03]. **Confidence** [AB04, BM09, Bos03a, FK08, HJ06, KLL08, Lud09, Tar05, AB05, AB08a, ARB09, Bar02a, Bur00, CQ03, Din00b, DG06b, GL08, HS00, HH02c, IF08, KL00a, KL00b, Kab01, KL03a, Kab08, KG09, LB02, Lu06, MZ02, MZ06, MP08a, Ome08, Ruk07a, Sha03, SW01, Tri04, VT00, Wan02a]. **confident** [AVV09]. **configuration** [HP08]. **confined** [Pad01]. **conformability** [BCEO01]. **confounded** [EK03a]. **conjecture** [BK02, Eng04a, Hür03, LO05b, PN09, Ros09b]. **conjugate** [BB09a, LZ02a, PR09a]. **conjunction** [WF00]. **connected** [dCB00a, CLO09]. **connectedness** [QO09]. **connection** [CH04a, GP07, MC07a, NC09a, Ren09a, SZ06]. **connections** [JM08, Lia02a]. **connectivity** [AR02]. **consecutive** [Cui02]. **consecutive-k-out-of-n** [Cui02]. **consensus** [BL03]. **Conservative** [Ruk07a]. **conservativeness** [Dah06]. **Consistency** [BBR07, BHGRV08, Che02b, DSBA09, FS01, Had03, JGMGdlV06, LLOS09, LYZ08, Lia07, Shu04, Tia09, XTW06, BH03, Ber03, BRRZ03, Blo07, FI06, GS02, HZ04a, JSV01, KF08, Kos02, KP02, Lab08, LL05, LC04, Mas02c, Neu07, STM01, WC04, ZCCH09]. **Consistent** [BBG05, Bha08, RS00, ZK06, Mas08, NS09, QF02]. **consistently** [CZ07, Liu07c, SL08]. **constancy** [BHK04, HL02]. **constant** [AR03a, IS01a, KZ08c, KW07b, LB02, Ose09a, RL01, Yi05, YH08]. **constants** [CBR00, DK08, II08, Roo01]. **Constrained** [PK07b, PK08, DG08, FC03, KT03, MSW01, SVB07, Yao00]. **Constraints** [FV09, AT08c, FI06, MLT00, Sha03]. **construct** [Jar08]. **constructed** [KS04]. **Constructing** [cICP09, Kon08, LB02, SS09a, Sha03]. **Construction** [GKM03, GSKP09, KM05, Sue03, YZL07, BRSL08, ÇA01, FQ03, Jac08, KM08, LLZ04, LLS06, Mas08, PZL04b, SS07d, Udd02, Won09]. **constructions** [AJ00, PW06]. **constructive** [FW08a]. **contact** [Hue03]. **containing** [AZ04a, Tri08a, YB07, ZZ09]. **contaminated** [GVS00, SV02]. **contamination** [Pal01a]. **Contents** [Ano07a, Ano01g]. **context** [FI07]. **contiguous** [HB01]. **contingency** [KA07, ZB09c]. **continued** [ALP08]. **Continuity** [FR06, BK01a, CC01a, Dar01, Jon00, Kab09, KL03c, Lou00, Lou01, NS06b, Zap03]. **Continuous** [CP06a, Alb08, AH06b, Ara01, AVG08, Bar02a, BR02b, Cha02, Dub03, El 08, Ery07, EF08, HV06, HR08b, IPP04, Jia09a, LN03, LS06a, LR02, LW08b, MS05, MNX09, PTA03, Ren08, Roz04, TS01, ZvdH03, dL05a, vZ00]. **continuous-parameter** [LS06a]. **continuous-time** [BR02b, LW08b, PTA03]. **continuous-valued** [Ery07, EF08]. **contoured** [BG09]. **contours** [GQT07, GV08, Kim00a]. **contractions** [OAAA05]. **contracts** [RS07]. **contrast** [Bis06, Gut00, PLLJ06]. **control** [FSX02, FSC03, GMdP04, GLV00, HT05, Lec08, Lep03, LdC07, MN01a, PP01, Sit02, ZBZ09]. **controlled** [GMdP04, HL01, Maz00, MR03, MdPR07, Tan09]. **controlling**

[GSTS07, KW02]. **controls** [Oeh00, Oeh01]. **Convergence** [AD01, BCAC01, BGK07, Bre06, CS08b, DZ02, ETP08, HU06a, HCV01, Li09b, Mac09, Mim08, Sap08, Sim01, Tóm05, Waa04, AAV02, BB09a, Bar06, BJT03, BW07, Bis06, BMR07, But00, Cek02, Cha06b, CLF06, CC02, CP05c, Csö03, Dai00, DE06, Den05, DM05, EZA04, EP02, FR02, Fot09, FvE01, Fuj08, GW05, GRT07, Gui01, GJ01, HW05, HY00, HSV98, HV00, HRV08, Hür04, IF08, JD08c, KV02, KSW06b, Kav08, Kim00a, KK00b, KKH08, KK08b, KVH06, Kub08, Kuc04b, Kuc07, Kuc09, Led08b, Lel08, xLxZ04, Lia00a, Lia04, LL06, LLW09, Maj05, Mas02a, MF05b, Mei07, Mon06, OS06, Pak08b, PS09b, PS09c, QH09, RS08, SW06, SM09, Sha01, SWM09, Shi04b, SM06b, SVH05, Sun07b, Sun08a, Sun09b, TP09, Ver07, WZ06a, WZ06b, Wu08a, XL08, YX06, Zap08]. **convergence** [ZW01, ZY08, vEG08]. **convergences** [Arc00, HX02]. **convergent** [KO04]. **Converse** [Jia05, LS06b]. **Converses** [Fro05]. **convex** [AW04, BR08, BK07, Har04, Lil04, Llo02]. **convexity** [Alz06, CM04b, DLS00]. **convexly** [BS01a]. **convolution** [Fur07, MR08a, NT06a]. **convolutions** [MK08a, MSZ08, Psa09b, ZB09a]. **Cook** [KLP01]. **coordinate** [FWW01]. **copies** [Mat03, NZ00]. **copula** [ARN08, BW05, WO08]. **copulas** [CS08b, DFS08, FJS03, Hür03, LP09, NQMRLÚF01, RLÚF03, RLÚF04, WH02]. **correct** [SLC09]. **Corrected** [CFUOV00, FCN02, Buz09, GPC09, KZ08a]. **Correcting** [Coo02]. **Correction** [FT01a, Oeh01, Pal01b, vEZ02, LWT08, MP08a, PL09a, SXLX07]. **Corrections** [BX00, BC05, FR06, Hal09]. **Correlated** [MNX09, ADJ07, Bis04, Cac01, CG02a, CG08a, CHN04, FS06, FM04, JJQ08, KN00, LXZS09, Omo03, Özk08, PMM09, PM01, PMA08, SBF01, SN09, SS00b, Udd08, YKB07]. **correlation** [AA07, BB05, Bon03, CW08a, CWTB09, DMP01a, ET07, FD05, Fuj00, Gua07, HWL08, Huo05, JO08, LB03, MT07b, Mon08, NS09, Nov04, PPRW08, RL08, Sas08, SV02, Sim00, SW07b, Tso00, YW06, Yu08b]. **correlations** [BR06c, NS06a]. **correspondence** [SBF01]. **corresponding** [KKRV01, NMO08]. **Corrigendum** [BvdV09, DR15, Duc10, DF11, KM09a, Kim13]. **corrupted** [MNN09]. **cost** [Luc00, ZZ09]. **costs** [Pou08]. **count** [Hag09, HM06, Jow06, JS09, Pas06, ZJ09b]. **countable** [ST01a]. **Counter** [NT03]. **Counter-intuitive** [NT03]. **counterparts** [Als01]. **Counting** [Nic08a, Bro08a, Fie03, RB06]. **counts** [And00, BMR00, Omo03, Tan09, Wei08]. **coupled** [DHS00]. **couples** [MdPR07]. **coupling** [Lou05, Pel02]. **coupon** [CL07]. **course** [PI09]. **covariables** [dUÁ03]. **Covariance** [LPS09, Ruk03, WZ09b, Zaj09, Bar05, Bea09b, BD05b, CG02a, Cor04b, DH09, GM08, HS07a, HRV08, Hut00, LK04, LZ05, Lyh05, Ma03, MB08, Mas06a, MU01, NHO03, Pan04, Pap06, PMZP07, Pri01, Rom02, SG06, Sch02, SS05b, YW09, YC04, YOH00]. **covariance-matrix-based** [Sch02]. **covariate** [Aic09, NS09, SN09, WW01]. **covariate-adjusted** [SN09]. **covariates**

[MSW09, SDR01, SZ08a, Wu08b, ZvdH03]. **Cover** [Ano03t, DW02, PDM01, WX08, XW09]. **coverage** [AVV09, Din00b, KL00a, OH03]. **covering** [Jon08, KTZ03]. **Cowan** [Sza07]. **Cox** [CYJL01a, FM06, HS08b, HB04, Kra04, LWT08, Liu06, Liu07a, LXZS09, MS08b, Sar00, SZ06, TD08, Waa04]. **Cramér** [Jan03, PP09, CI01]. **Cramér-Rao** [Jan03, CI01]. **Crash** [RS07]. **Cressie** [Bra02a]. **criteria** [But01, DWZ05, GP07, LCLZ06]. **criterion** [Ano06o, Ath09, CLR06, CA06a, CA06b, GM03a, Haf06, KL03c, MW00, Nin05, ÖK07, QF02, SC08, Zap03, ZQ06]. **Critical** [MMY09, CS08a, HBK06, KL00c, Sgi01b]. **Cross** [KTM08, Lia09a, BR06c, CW08a, GD04, GDM06, Gua07, HT05, Li02, SS09a, SS07d, Wal02]. **cross-correlation** [CW08a]. **cross-correlations** [BR06c]. **Cross-spectral** [KTM08]. **Cross-validation** [Lia09a, Gua07, Wal02]. **Crossing** [ZP09, Abu02, BM03b, BH05, CCC02, CN03, FP07, Gir09]. **crossings** [GG00, ST03b, TS01]. **crossover** [BM03d, KG09]. **Csörgo** [Fro05]. **Csörgo-Révész** [Fro05]. **Cumulative** [Mar06, CM08a, Wri00, dFF02]. **cumulatives** [Sch00]. **cure** [LTS01, PZ08]. **Current** [ARB09, AB05, AF09, Rab00]. **curvature** [AA01]. **Curve** [PAJ05, Llo02, Pan04]. **curved** [DS02b]. **curves** [DZ02, Gør02, HH03a]. **curvilinear** [Mak08a]. **cusum** [WN09b, WN09c]. **cut** [DKM02]. **Cutoff** [DN09, GH05a]. **cutpoints** [HF04a]. **cuts** [BLP03]. **cyclically** [DFX05]. **cylinder** [Yan08].

D [KF08]. **Dalal** [BK02]. **Darling** [BW06a, CLO09, DO07, Man05b, Pyc03, TO03]. **Darling-Erdos** [BW06a]. **Darmois** [KW00]. **Data** [Gao03, GJP01, LL02, Rom09, AP02a, AL00, AS06, BS06b, BK08a, BL08, BL09a, BBR07, BHGRV08, Bet00, BBG05, Bha05a, Bro09, CP08, Cai03, CQ03, Che04b, Cho05b, CKS04, DSBA09, DS00a, DKM02, Dub02, FS01, FS06, Fer00, GP00a, GL03, GMdRV02, GLV00, HM06, Han08, Haz00, HS07a, Hug04, Hug07, HcW08b, IP03, IB09, Ing00, IWWJ04, IR08, JS07, JS02, Jow06, JS09, KL00a, Kab08, KK00c, KG06, KN00, KZ08d, KY00, KSG08, LOS02, LS00b, Li02, dL01, Mad02, MNZ08, Mar02, Mei07, MN03, Moj01b, PI09, PBZ08, PPRW08, PMZP07, PD09, Pro08, QBZ09, Rab00, Rei08, Rod00, RA08, RL08, SS05a, SK06a, SBF01, SSB09, sS00a, sS09b, sS09c, Shi09, Sim00, Son09, SXL05, SS08c, Sun00, SZ00, SZ01, SZ02b, Sun06a, ST09, TG02]. **data** [Ten01, Tri08b, Tso00, VL03, VV00, WH05, WZ05, Wan08a, WP00, YZ05, Yu07a, Yu09b, ZZ06, ZZ09, ZG01, ZJ09b]. **data-dependent** [Ten01]. **data-driven** [Ing00]. **data-invariance** [JS02]. **datasets** [Rei08]. **Davis** [Nik08, Ren08]. **DDA** [DR03]. **dead** [Luc00]. **deadband** [LdC07]. **death** [CM08b, DGNR08, Ima08, PD09, vDZ05]. **debit** [HWZ09a, YZG08]. **decay** [Hue03]. **decision** [CS00a, Ili00, KKM+08]. **decisions** [Mas08]. **decomposability** [CS00b, Koz05a, Koz05b, iS01b]. **decomposable** [AM02a, Koz05a, Koz05b]. **Decomposition**

[Cas07, KNB00, Deb09, LN09, LT00a, PLZ03, SS05b]. **Deconvolution** [Cat01, QF03, DH06, DGJ09, Mei09, Pen02b, PS09b, PS09c, RS00, vEG08]. **decoupled** [Kla09]. **Decoupling** [dlPZ02]. **decreasing** [AY02, Aur08a, CLM03, Fai01]. **defective** [Psa09a]. **deficiency** [LOS03]. **deficit** [CTY02, XZJ08]. **defined** [Asc09, FG06, Fig07]. **defining** [MC09]. **definite** [YOH00]. **definiteness** [SvPtK08]. **Definition** [AVdPS02, Deb09, FW08a, Mil07, Pai08, SS01b]. **deformation** [GP00c, PS00]. **Degeneracy** [BC03]. **Degenerate** [OE08a, BW08, JGMGPM03, JYZ08, Kur08]. **degree** [ASG04, BM06, Gup09, Hua09, Wat01]. **degree-of-freedom** [Wat01]. **degrees** [Jon02b, Wit02]. **Delay** [AH04, BHY09, GR06, WZ09a]. **delayed** [GW09, GK04b, Luc00, Wan00b]. **delays** [HR08a, Hal09]. **deletion** [EKM02, HK09]. **delta** [Ber08]. **delta-sequence** [Ber08]. **demand** [BR06a]. **demeaning** [Kuz05]. **demimartingales** [Chr00, CH09a, Wan04]. **denormalized** [Kla09]. **densities** [ACSGV00, BSS01, BW05, CFCGM08, KT08, MR08b, Nag03, Pen02a, Sha04]. **Density** [Pen02b, AGG02, AF01, AR09b, BC06, BYB08, BBR05, Ber08, BBG05, Bia02, BGN08, Bre08, But00, CD01a, CKS06a, Che08a, Che02a, Che02b, DZ01, Dow09, FJA09, For00, FI06, GS02, Gir09, Haz00, HM09, HW01a, HZ03, HZ04b, KSW06a, KSW06b, KZ08a, KE05, KF09, KK00c, Lab08, LCPY04, LN04, LOS02, Lia09a, LS08c, Mas02c, Mei07, Mim08, Miz00, Mna08b, Nai01, Neg01, NP00, Osm01, Pel05, RS00, Rao02a, Rou00, Rou01a, Rou01b, SW06, SWM09, Shi04a, SY07, SXLX07, SZ01, TLRvdV08, Ten01, Ten03, Var08, VV00, WCC07, YY08b, vE01]. **Dependence** [FD09, KK05, AA07, AP02b, BL08, BvdV08, BvdV09, BV02, Cha08, Col08, CM08b, CPD00, Duc04, Duc10, DFS08, FR01, Fal05, Fra06, FF08, Fro06, GAW08, HY04b, JL07, KK08b, Kow00, xLxZ04, Lou01, Mar01a, MF05a, MZG08, MZ04, OH05, Pen01b, dR06, Sch01b, Sun06b, VL03, WH02, YAT09]. **Dependency** [CL09]. **dependent** [AZB07, AVG08, BC06, BYB08, BCG01, Bib05, BV08, CZ07, CL08b, CY02a, CM03, Coe08, DL06, DS09, Dub08, Dud03, FJA09, FMS04, FGMW09, Fur02, bGhWhZhW07, GMM02, GMdRV02, GMM04, HW05, HRV08, JT08, Jon02b, KW00, KB01, KRV05, KM02b, Kuc05, Kuc07, KH08b, KS00, LX00a, LZ01, Liu09, Mar02, Mat05, Muk09, Mül01, NRS05, Pap01, Pel02, PD09, QL06, Rab00, RW00, Ryc08, San05, Sar00, SDR01, Sek08, SL08, SK06b, SZ01, Ten01, TP01, WLG01, Wan02b, WN09a, Wan09a, YV06, YZ02]. **depending** [Lee04a, MdPR07]. **depth** [Gao03, HR08b, Kim00a, KH01, Rom09]. **derivative** [Bir08, Eni06, Ewa08, HC02, LX01]. **derivatives** [AGG02, BR06b, KW07b, TS09a, Ten03]. **derive** [CDMLDK01]. **derived** [Cer07]. **description** [Lee00b]. **design** [Aic09, Ath09, BR04, But01, CGK06, CL08a, Che07b, DWZ05, EK03b, FY00, FLQ03, Gai07, GM03a, GRT07, HP07, Hil00, HW01b, Ioa04, Jar03, KM08, KK06b, MS04a, MPS06, Nia09, NG02, PM01, Pro03, Pro04, Pro09b, RH02, SLC09, Sim07, XNF07, Yue01, ZAC03]. **design-adaptive** [Aic09]. **designs**

[AJ00, ASS02, ASG04, ADJ06, ADJ07, AZ04b, AH06a, AHL08, AK07, BD01b, BM06, BM03d, But04, But05, But08, CWL08, DMB02, EKM02, EK03a, EK04, EKS05, Fan02b, FQ03, Fan03, FM03b, FRSWT08, GKM03, Geo07, Ger08, GD04, GDM06, GSKP09, Han03, HC04, JL07, Jou07, KM02a, IV00, KK00b, KS08b, KS04, KM05, LL02, LLZ04, Lia00b, Lia01, MGSB08, MS07a, MW00, OW03, OMJ+04, OK06, Ozt07, PM06, PM08, PP06, QC04, QO09, SB06, SS09a, Sia00, SKPP03, SS03, SS07d, Udd02, Udd08, YZL07, YB07, Yue02, YW04b, ZNS08, AZ04a]. **detect** [BHHM04, GLML09]. **detecting** [NW05, YKB07]. **Detection** [AGJ04, WIL01, And05, AH04, Fuk05, Gom00, HKS07, Hus03, JK08, Pan04, SS08b]. **determinants** [MPA07, RW05]. **Determination** [Le 03, DMB02, HW01b, Ibr08, LB02]. **determine** [GVS00]. **determined** [CH01]. **determining** [MMB07]. **deterministic** [BN01, CL08c, DZ02, HY01, Kuz05]. **development** [SC08]. **developments** [HY04b]. **Deviation** [LS00c, Mór09, BLS08, Com07, sDXlyY05, DdHL03, HK03a, Ing00, LCZ09, LS01, Lin08b, LW03, MSW07, Mac09, Man08, MS09b, Nag03, SW00a, SM09, zW06, Wan08b, Wit05]. **deviations** [Arc02, Aur08b, Aur08a, BS06a, BJ00, Ber08, Bis08, CZ07, Dar04, Eng04b, Esa04, Gao01, GJ09, HO08, HCV05, Ilt00, Jou07, Li03b, Lin08a, Liu07c, Liu09, LV05, Mac08, Osm01, Pou08, Roz09b, SL08, Shi02, SD09, TSJZ01, Wor01, XL06]. **DF** [Rod00]. **DFRA** [DR03]. **DHF** [dBC06]. **diagnosing** [ET05, Wan07b]. **Diagnostic** [CHD08, cICP09, Duc04, Duc10, EHMM08]. **diagnostics** [DW00, GPC05, HK09, Jen01, Jia01b, KPK02, PMVL09, TWW00, XWL09]. **diagonal** [BGK07, Hei01, MB08]. **diagram** [TT08]. **diallel** [GD04, GDM06, HT05, Li02, SS09a, SS07d]. **diallels** [CCDG02]. **diameter** [Tar01]. **dichotomization** [WG03]. **dichotomous** [MPS06]. **Dickey** [Coo02, Sen01, Sen07, Sen08a]. **Difference** [XY07, CHD08, CC08c, KG09, KL06, PZL04b, SH06, vEZ01, vEZ02]. **Difference-based** [XY07]. **differences** [AB08a, HCW08a, NW05, Nie04]. **different** [Ale01, Arc00, BNO03, Dav05, HY04a, Jon02b, Lee04b, ZL07a]. **differentiability** [Sch01a]. **differential** [BHY09, Bez08, DaY08, FT01a, FT01b, GJZ06, HR08a, Hal09, HNS08, Ign09, Jia08, Jia05, LX05, Lin09, LT00b, LR02, LL09c, MN04, MS08c, Nic08c, NO09, RH07, RMAA01, SL09a, ST01a, Sit02, WD08, WH09, WH07, Xu08]. **differing** [Spo07]. **difficulties** [Hug01]. **diffusion** [AL00, CKS06a, CN03, Dow09, GR06, Gas09, Gat08, Gat09, Lee06, LL04, LXZS09, Man08, Maz00, Nak04, Neg01, Shi09, Stu00, Tak04, VA07, WY08a, Xi04, Zha01c, Zha07a]. **diffusion-type** [GR06]. **diffusion-wave** [AL00]. **diffusions** [DFX05, Gri03, He09, LL05, MR03]. **digraph** [CP05a]. **digraphs** [PDM01]. **dilution** [Zel06]. **Dimension** [YC06a, BV07, BD05b, Szu02, WY08b, Wen07, Xia09, YC04, Yoo09]. **dimensional** [Bri00, CG02b, Che04b, CFR06, DW02, GLX07, Jia09a, LHLC04, NS06b, OE08b, Sun00, Tak04, UWF06, WY08a, WX08, XW09, Zha01c].

dimensionality [CY02b, Nki05]. **Dimensions** [KO03, SY04, HH00a, KO08, LX08, RR01]. **direct** [AGG02, AB07, Van08, Ano01g, Ano01h]. **directions** [BX00]. **Dirichlet** [BDM08, EGM06, FH07, FW08a, HSX05, Jur00b, KGC09, Let02, Lic09, TJ06, WM03]. **disaggregated** [Sco03]. **disclosure** [Rei08]. **discontinuity** [HC02]. **discontinuous** [Ara05, Jia08, KKP00, NO09, Yu07a, Yu09b]. **Discordant** [Pan04]. **discounted** [LW08b, Ren09a, Sun05, ZZG06]. **discovery** [GSTS07, GR08, KW02, Oeh00, Oeh01]. **discrepancy** [CQ08, ZNS08, ZRQ09]. **Discrete** [BS09, OC04, Sza01, TS01, AS01, BR02b, BL02, CG08a, CQ08, CQX08, CS00b, DLB05, FGMS08, GW08, KL00a, Kab08, Lia09c, Liu03, LBMD05, MP06, MR08a, Mór09, PSS00, PN09, PTA03, SSA09, VJ08, WH08, YZL09]. **Discrete-valued** [BS09]. **discretely** [Bis06, Lon09]. **discreteness** [Jam03]. **discretized** [Waa04]. **discriminant** [Che04b, PP00, Poo06, RM05, Shu03]. **discrimination** [DL04, GP07]. **discussion** [GVGP08]. **disease** [YZ02]. **disk** [LR08a]. **disk-percolation** [LR08a]. **Dispersion** [RS03a, BB07a, BLV04, BRSL08, CF06, ML03, Rom09, TWW00, XTW06]. **dispersive** [KK00a, RS03a]. **Distance** [San05, AFMGJG05, BBR06, BW05, DR00, Hil01, Hil03, KLP01, KL03c, KH08a, Li00, SV00, SLF06, SR04, vEG08]. **distances** [DV01, EZA04, dlHRB05]. **distinguishability** [Erm00]. **distortion** [Coo02, CV04]. **distortions** [MS08a]. **distributed** [CP06a, FJ01, Gup09, KKAK08, Kru08, Lai01, NC09b, Sch03, SH09b, SvPtK08, XL06, YT08]. **Distribution** [AB05, Cha05, CM01, Ery08, KP02, MK08b, NQMRLÚF01, Pap01, RLÚF03, AHEA04, APS09a, ADL05, AJ05, ARB09, AM09, AFMGJG05, Ali03, Alz06, AR09b, AB07, AVG08, AB00, Ars08, Ars09, BC06, BK02, BM03a, BK08a, Ban08, BHY09, Bar02a, BB04, BSCN09, BB02a, BM04, BTW01, BH02, BG09, BM02, Bos04a, BR06c, Bra02b, BP08, Cek02, CM08a, Che00b, CC01b, CCC02, Che02b, CW03, CS00b, DB09, Dem08, DR00, DK02, DC01, ETP08, Fal05, FY00, FS01, FH07, Faz03, Fer04, FG06, FNA09, FV08, FM06, FvE01, FSC03, Fuj07, FS08c, Fur08, GH00, GTH06, GX08, GT04, GOPB09, Gon08, GMdP04, Gra09b, GR00, Han08, HSX05, Has05, Has06b, HR08b, HW07, Hen00, HA03, Hou05, HH06, HC07, HS05, IKIS09, JBB08, JB09]. **distribution** [Jar03, JK07, JF00, Joh02, JR08, Jon02b, JZ04, Kab09, Kar02, Khr01, KM03a, KM03b, Kim08, KM09a, Kim13, KSO05, KM09b, KL06, KW07b, KR09, Lan08, Le 03, Le 06, LSSG08, LWD07, LL09a, LZD09, LB03, Lim06, LL03, LBMD05, Lou00, Lou01, Lou03, LQ04, Lu06, MN09, MP06, Mar06, MN03, Mim08, Mod03, Mor05, MSW09, Mus00, NPC05, NQMRLÚF03, OH05, Oht02, OR01, OL03, PSS00, PK07a, Pen01a, PS02, PR08, PDM01, RC00, Roz09a, SS08b, Sch01b, SZ09a, Sco03, Sek08, Sen07, SSB09, Ser00, Sgi01a, Sgi01b, sS09c, SK06b, ST04a, SS06c, Sta00, Ste05, SBH03, SZ02a, SW00b, SF12, Sza01, SR04, TR02, UWF06, VU07, Vou06, WZL00, WO08, WM06, Wit02, Wri00,

YGK08, YSN01, YZ01, Yan00b, Yeo07, Yi05, YC04, ZPK08, Zel06, Zha08].
distribution [ZJ09a, dFF02, dHC06, dUÁMM08, dCD09, vE00].
Distribution-free [AB05, KP02, ARB09, GH00, OR01, Ser00].
Distributional [TT07a, Sta02]. **Distributions**
[BMW06, MiSW00, Sch03, AE08, AAK00, AY02, Ahm04, AZS08, Alb08, AV01b, AVdPS02, Ars05, ALP08, BB09b, BvdV08, BvdV09, BCLBMR00, Bar00, Bar01, Bar02b, BS06c, Bar09, BR06a, BNO03, BJB06, BH06, BS01a, BR02a, Bla08, BLS05, BW08, Bos03a, Bos07a, Bos09, BL02, Bro09, Bry00, Cai00, ÇA01, Cha04, CH04b, CKS04, CY02b, DLB05, Dev09, DL04, DZ04, DMRA07, Fan02a, Fin03b, Fot04, Fot05, Fra06, FV09, Gel09, GH05a, GLC09, GQT07, GV08, Gri08, GV02b, Hag09, HKV04, HV06, Has06a, Has09, Hoo02, Hor04, HW01d, HC06, IKIS09, JM08, JT08, Jur07, KW07a, KS08a, KMvE00, KKRV01, Kle02, KN01b, KFW02, KvD05, Kow00, Kum02, LX00a, LN03, Lan06, LT06, LS02a, Let02, LLJ00, Li03a, LL04, Lia09d, LH01].
distributions
[LL08, Lop08, LBMD05, dL05b, LRW09, MM07, MR09, MB08, Mas08, MR08a, Mi06, Mna08a, Mór09, MR08b, NK03, Nad05, NT06a, NP08a, OS05, PF07, Pel00, Pin02, Psa09a, Psa09b, Pui08, Qi03, Raj09, Ryc02, Seg05, SV02, Shi02, SSA09, Spo07, SP00, ST04b, Umb06, Umb08, UJ09, VT08, WBG04, Wan05a, WJ05, WA01, XL08, YY07a, YK03, Yeh02, Yu09c, Yu09a, ZN05].
distributions-positive [Mór09]. **disturbances** [Lai01, Wat01]. **Divergence** [EHMM08, BBR07, DN09, Haf06, Yoh08]. **Divergence-based** [EHMM08].
divergences [Tom09]. **dividend** [LL09a, YZ09, YH09, YH08, YZG08].
divisibility [BK08c, DMRA07, KN08]. **divisible**
[Bar00, EsO08, Jur07, KK06a, KM09b, MPA07]. **division** [IMS06]. **do** [KL00b, Yan08]. **does** [BS06d]. **domain**
[AM07, DF02, Has05, Mak08a, MR08b, Sch01b, Seg01, Shm06, Wan05a].
domains [BB07b, FY00, KZS08, SLF09]. **dominance** [Nam03, Oht01].
dominated [Jia09b, MP01a]. **domination**
[CP05a, Has02, PDM01, Zha09a, dlPZ02]. **Donati** [Hob07]. **Donkey** [Let02].
Donoho [DH09, Ger02]. **dose** [MMB07, TSGG02]. **Double** [ASAK00, Aic09, AG09a, Cha04, Din00b, GS07, MY04, NC09a, QH09, XZJ08, ZZ08].
double-covariate [Aic09]. **Double-ranked** [ASAK00]. **double-sided** [XZJ08]. **doubling** [HZ09a]. **Doubly**
[YW04a, FS01, Fer00, Lin09, Mad02, NO09, sS09c]. **down** [GS08b].
downcrossing [CP00]. **drift** [ESOO09, GK04b, HH02a, LT00a, McG06, Pou08, Shi09, SL00, Stu00, Tan07, Xi04]. **drifted** [LS05b]. **drifting** [LdC07].
drifts [HY04a]. **driven** [BN08, CL07, El 08, HNS08, Ing00, NS06b, Otm09, Pre09, RH07, YYL08, ZB09d, ZB08]. **driving** [Shu09]. **drop** [MOM07]. **dual** [BEA09a, CKLX06]. **Duals** [KPI09]. **due** [FD09, Hob07]. **Dufresne** [HY04a].
dummy [Pro08]. **Dunnett** [KL00c]. **duration** [HWZ09a]. **durations** [CP06a]. **DVRL** [AZS08]. **Dynamic** [AES05, LLL00, Dav04, Lyh05].
Dynamical [Jon08, FF08, Hil03, KS00]. **dynamics** [CM08b, LV07, Luc00].
Dyson [BCT08].

each [Muk09]. **EB** [Gut00]. **EC2SLS** [BL09a]. **EC3SLS** [BL09a]. **ECM** [KSG08]. **ecosystems** [PL09b]. **edge** [Dai05, DZ01, JY02, PRB99, Pal01b]. **edge-reinforced** [Dai05]. **edge-transitive** [PRB99, Pal01b]. **edges** [CBR00, Kol00a]. **Edgeworth** [FMS04, Mar01b, MY04, SB00, Sze08a]. **Editor** [Joh07]. **Editorial** [Ano03f, Ano03g, Ano03h, Ano03i, Ano03j, Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano03r, Ano03s, Ano03t, Ano04f, Ano04g, Ano04h, Ano04i, Ano04j, Ano04k, Ano04l, Ano04m, Ano04n, Ano04o, Ano04p, Ano04q, Ano04r, Ano04s, Ano04t, Ano04u, Ano04v, Ano04w, Ano04x, Ano04y, Ano04z, Ano04-27, Ano04-28, Ano04-29, Ano05f, Ano05g, Ano05h, Ano05i, Ano05j, Ano05k, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano05u, Ano05v, Ano05w, Ano05x, Ano05y, Ano05z, Ano05-27, Ano05-28, Ano05-29, Ano06a, Ano06b, Ano06c, Ano06d, Ano06e, Ano06f, Ano06g, Ano06h, Ano06i, Ano06j, Ano06k, Ano06l, Ano06m, Ano06n, Ano06p, Ano06q, Ano07b, Ano07c, Ano07d, Ano07e, Ano07f, Ano07g, Ano07h]. **Editorial** [Ano07i, Ano07j, Ano07k, Ano07l, Ano07m, Ano07n, Ano07o, Ano07p, Ano07q, Ano07r, Ano07s, Ano08a, Ano08b, Ano08c, Ano08d, Ano08e, Ano08f, Ano08g, Ano08h, Ano08i, Ano08j, Ano08k, Ano08l, Ano08m, Ano08n, Ano08o, Ano08p, Ano08q, Ano08r, Ano08s, Ano09a, Ano09b, Ano09c, Ano09d, Ano09e, Ano09f, Ano09g, Ano09h, Ano09i, Ano09j, Ano09k, Ano09l, Ano09m, Ano09n, Ano09o, Ano09p, Ano09q, Ano09r, Ano09s, Ano09t, Ano09u, Ano09v, Ano09w, Ano09x, Ano09y]. **Effect** [Aic09, And05, BB08a, BB07c, Bru09, LTY08, Nic08a, SS07a, WH01, YZ07a]. **effective** [TSGG02]. **Effects** [EK03a, AJ00, ADJ06, ADJ07, AZ04a, AH06a, BL08, BBP09, CKM03, cC01c, ET05, FM03b, Hut03, Ima08, Jac08, Jia01a, Jow06, KGC09, LB03, Luc00, MLT00, Nat01, NG02, Omo03, Van08, Wu08b, ZF06]. **Efficiency** [Mir01, QSP01, AT08b, BES01, Bos07b, EK03b, Jen04, KL03a, KM02a, SS00b, SKJ07, SK01]. **Efficient** [BM04, CCG09, DG06b, HZ09b, Mai08, Mil07, Omo07, PPSW04, AM07, AH06a, BCC02, Che09, GP06, GDM06, GSKP09, HT05, Hut02, HB01, MRP04, Neg01, PS02, PS09a, Ver07, YZ07b]. **efficiently** [BM06]. **Ehrenfest** [BMW06]. **eigenstructure** [PB03]. **eigenvalue** [Asc09]. **elemental** [OH07]. **elements** [AAV02, AHV06, CV01, HCSV00, HNRV00, HCV01, QH09, Sun08a, Sun09a, Tóm05]. **Elfving** [Kra09]. **ellipsoidal** [ST03b, TS01]. **elliptic** [LL04, Ren01, RSY02]. **Elliptical** [FJS03, Has05, BB09b, CDRV01, GQT07, GV08, Has06b, Has06c, Has09, KM03b, KN01b, Lan06, LT06, LP09, Lop08, PMVL09, Sch02]. **elliptically** [BG09, Nad05]. **ellipticity** [Gag02]. **Ellis** [Nyr05]. **EM-algorithm** [Gut00]. **Emperors** [KBH07]. **Empirical** [ADR05, AAB04, BGM03, CQ03, CC08c, DR01a, DS02a, HMR08, HWZ09b, HH06, HZ09c, JH02, JYZ08, KE05, KZ08b, Lia09d, LZZ08, QZ07, QLL09, SH06, WC03, YZ06, Zha06, ZLQW07, Ahm02, Arc02, Bar07, BdB09, Bor00, Bra02a, CM08a, Dar04, DE06, Din00a, Din03, DOKN07, Esa04, Faz03, Fer09, HO08, KV02, Kou03, KL06, LS02a, LG03, Lia04, LZ01, MZ02, MU04, MS07b,

Paw00, PPRW08, QBZ09, RS08, Ser02, Sha01, Shi02, Tsa01, Tsa04, WV08, Wu04, YZ07a, ZWY05, ZY08]. **empirical-type** [CM08a]. **endogenous** [Lec08]. **endpoint** [GT04]. **enlarged** [Otm09]. **entire** [Sim06]. **entrance** [LZC05]. **entropies** [AF09, ZN05]. **Entropy** [ET07, AE00, CG02a, Cha06b, Mon07, Son00, Yu09c]. **entry** [DS00a]. **enumeration** [AB07]. **environment** [dCB00b, Dev07, FS09]. **environmental** [FD09]. **environments** [KO08, SK06a, SY04, Tak04, YK00, YP09]. **epidemic** [GS08a, HYL04, Kyp09]. **epoch** [QL06]. **equal** [Yan08, YOH00]. **equality** [Bha05a, TW06, Wul08, YK00]. **equation** [EGM06, HKV04, HNS08, LT08, SS01c, SK01, ZAC03, Zha09b]. **Equations** [MN08, Ago06, AL00, AR03b, BHY09, BM03c, Bez08, Cai03, cC01c, CA00, Drt08, DaY08, FT01a, FT01b, GJZ06, HR08a, Hal09, Ign09, Jia08, Jia05, KL08b, Kur08, LT00a, LX05, Lin09, LT00b, LR02, LL09c, MW09, MN04, MS08c, Nic08c, NO09, Psa09a, Ren01, RSY02, RH07, SL09a, ST01a, Ser02, Sit02, Tso00, WD08, Wan08c, WH09, WH07, Xu08, Yan00a]. **equicontinuity** [Ros06]. **Equidistant** [KS08b, Jar03]. **equifrequency** [Bur02]. **equilibrium** [DHS00, GTH06, LL04, NP08a, XWS05]. **Equivalence** [OE08a, Cho08b, DWZ05, Efr03, NOP01, Pro08, Pro04, WBG04]. **Equivalent** [KKY09, Guo08]. **equivariant** [GO01b]. **Erdos** [KO01, BW06a]. **ergodic** [Cha06b, CH01, DZ02, Deb09, GO02, Gne03, HH00a, JY08, Neg01, SP00, Tal08]. **Ergodicity** [CS05a, PG09, BRR01, CW08b, FM00, LS00a, Li07, LJ01, ZCLH01]. **Erlang** [Leo09, MSZ08, Sun05]. **Erratum** [Ano06o, Bos04b, Gat09, GV08, Lin00, PS09b, PK08, Rou01a, SF12, Yu09b]. **error** [AFS+07, AR05, AG08, Baí03, BM01a, Bir08, BRR01, CM04a, Che02a, Che02b, Dav05, DG08, DGZ02, DS02a, Duc09, Esa04, Fuk05, Gir04, Gor09, HH02c, JSV02, JNS02, Kos00, LTC04, LOS02, Liu07b, MSW09, Oht02, ODO07, ÖK07, PF07, QF03, Ten01, Vou08a, XY07, vE01]. **errors** [Bha05a, Bia02, BdC00, CGK06, CHD08, CS08c, CHN04, EP02, FRG06, GP05a, GT04, HWL08, HWZ09b, HKLB07, Li00, LF07, Mor05, NIK02, Özk08, PMVL09, PM01, PMA08, SS07a, SN09, SS00b, SS06b, SFS03, Son09, SZ08a, Udd08, Wan02b, Wan06, ZWWC07]. **errors-in-variables** [FRG06, HWL08, HWZ09b, Li00, Son09]. **es0971** [Ano01j]. **Esscher** [Mon07]. **Esseen** [Bos04b, Rou01a, Bos03b, Rao02a, Rou01b, UWF06]. **Esseen-type** [Rou01a, Rao02a, Rou01b]. **Establishing** [HH02a]. **Estermann** [Lau05]. **Estimability** [KC08]. **estimate** [BM06, Bru09, Dub08, Fot09, GP00b, McG06, Rou00, She09, TG02, TR02, She08]. **estimated** [Bru09, JSV05, JGMGPM03, KN01a, MS07b, SXLX07]. **estimates** [AJ05, ADR05, BBR05, BB03, BB02b, BK01b, CT04, CB01, Cor04b, DK08, FI06, GP06, Gir04, Gui01, Gut00, Had03, Hen00, Lee04b, LR08b, MBY00, Pro09b, RS00, ST03a, TMN01, WS04, XTW06, Yat02, Yoh08]. **Estimating** [AT08a, CBR00, DS00a, Dav05, DMP01a, FNA09, GT04, Hut00, KK01, Lia09c, LK02, MN08, MSW09, Pen01a, SDR01, VJ08, WB05, vEZ01, vEZ02,

Ago06, AS06, AS02, cC01c, Che09, CA00, Dro06, HH03a, KF08, LRM00, LZD09, LT08, OR01, Par01, SK01, Tar01, TP03, Tso00, Yan00a].
Estimation [AAC00, BCG01, Bur02, Dup06, ESOO09, FR01, Fan02a, FG04, FB02, Fur02, GP05b, HC02, KR09, LVL09, Li00, Lim06, Liu07b, Llo02, MW09, Mar02, Mod03, NIK02, Omo03, OS02, PSS00, gPB02, PK04, PNJ08, RM03, SSB09, Shi04a, SS05b, WZW03, ZWWC07, dCD09, AGG02, Ahm02, AZ04b, AFMGJG05, AW04, AFS$^+$07, AK07, Ars09, ALOS08, BC06, BC00b, BCAC01, BR08, BP02, BK08a, BES01, BBZ08, BV02, BYB08, Ber08, BM01a, BM04, BBG05, Bha08, BW05, BD01b, BC03, BGN08, BC01, BL02, Bre08, BM01b, But00, Cai01, Cai03, CCG09, CD01a, CO06, CF01, CYJL01b, Ciu09, CAM03, CHL01, CS05b, CFUOV00, CDRV01, CHN04, DL06, Dar03, DG08, De 08, Deg08, DKM02, DG03, Din00c, DR01b, DZ01, DW00, DG06b, Efr00, Efr08, Eni06, EP02]. **estimation**
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estimation [SZ08b, TMH02, TLRvdV08, Tri04, Tso00, UI00, VT00, Vou08a, Wal02, WZL00, WP08, Wan09a, WC03, WCC07, XY07, YZ08, YW09, YC06b, YZ07b, YV06, YWS09, ZPK08, Zha01b, ZL07a, ZY04, ZB05, dHC06, vE00].
estimations [Gua07]. **estimator**
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estimators
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Euclidean [CBR00, JY02, LZ01]. **Euler** [FT01a, FT01b, ST01a, Sun07a, TSJ09, WH07]. **Eulerian** [Bro08a]. **evaluating** [LB03]. **Evaluation** [EKS05, KTZ03]. **evaluations** [Ryc02, Ryc09]. **events** [Dub08, Tan09]. **Every** [AL06]. **everywhere** [Zha01c]. **evidence** [SZ02a]. **evolution** [Bez08, Sta05, Zha09b]. **evolving** [Bri00]. **EWMA** [LWW09, VvdMD08]. **Exact** [LOS02, MR03, OM06, Oht02, Sgi01a, Ste06, SBH03, TT03, Wit02, YKB07, AVG08, Dev09, Gal09, Kab08, KMS08, Llo08, Lou00, Lou03, LF07, Lu06, Lyh05, MW00, OW03, Sgi01b]. **exactness** [LSEB00]. **example** [Eng04a, Kan07, Ros06]. **Examples** [CH01, Sch01b, Muk09]. **exceedances** [Ast01, BE09]. **exceptional** [Ber01]. **excess** [LS04b, SD06]. **exchange** [RMLD07]. **exchangeability** [Röl08, Ter03]. **Exchangeable** [GST00, Tso00, ETC00, Ery08, Ete07, GM00, HP00, IW04, JH02, MSW07, MS04b, ST01b]. **excited** [DDP08]. **exciting** [Wan05b]. **exclusion** [JS07]. **excursion** [TSJ09]. **Excursions** [FBVW00, TS01, YY08b]. **exist** [KL00b]. **Existence** [AH06b, BM03a, Bez08, Wan08c, AB08b, Ale08, CS05a, CKR02, Guo08, HR08a, Hal09, Roz04, Sha04, SS07d, Zha09b, ZZ08]. **existing** [Tot04]. **Exit** [Mak09, BN08, CY02a, Kin01, LL04, Mak08a, SLF09]. **exiting** [Vol06]. **expansion** [Deh07, DS02b, DvZ05, FJA09, Ist06, IKIS09, MY04, SB00, vE01]. **expansions** [FMS04, GR00, KK04, KKAK08, Mar01b, Pen02a, Sze08a, WW08]. **expectation** [Eis08, FM03a, Jia06, Jia09b, Pap01, STKF08, TS01, Won09]. **expectations** [Cri04, CP05c, DR03, DR04, Din00c, GO01a, Gha00, HHC09, RMLD07, Ryc09, TB09, Zha09a]. **Expected** [Mah04, ST03b, SL09b, Duc09, HF04a, HK03a, Kol00b, LW08b, Ren09a, Sun05, dlCV01, dlCC05b]. **experimental** [Jou07, WK07, ZNS08]. **Experimentation** [WK07]. **experiments** [FY00, Geo07, Ger08, HW01b, HT05, Hug01, Ima08, Li02, Mid08, PM01, STM01, Tia09]. **Explicit** [DR00, Nad08, Won09, Xu08, DvZ05, GC03, Hoo02, SC05, Wit05, ZCL08]. **exploding** [Stu00]. **explosive** [HKLB07, Nag09]. **exponent** [MP08b]. **Exponential** [BLB08, CH09a, LS05b, MN01b, SM09, WD08, AA01, ADL05, AM09, Ann07, AR03b, BLP03, BLV04, BSCN09, Bar02b, Bri00, Cha01, CTY02, CW03, CF06, DS02b, EL03, Esh04, FC08, GM03b, HY04a, HH06, JR08, JNS02, Kag02, KT03, KKAK08, KBH07, Kim00b, Kok01, KK06a, KM09b, KK01, KMV09, Lia09c, LT00b, LBSM00, Mad02, Mad08, Mas06b, NT06a, Nic02, NZY09, Oli05, Pal01a, PS06b, Pom01, RB06, SSB09, Sun07c, TG02, TT08, VJ08, YT08, ZB09a]. **exponential-geometric** [ADL05]. **exponential-Poisson** [BSCN09]. **exponentiality** [AZS08, BH08, GJ02, Kla00]. **exponentially** [Aur08a, Cer07, CP06a, FJ01, FvE01, Gup09]. **exponentials** [Won09]. **exposure** [GLV00]. **expression** [IR08, Wit00]. **Expressions** [WM06, ZN05, Bos09, Nad08]. **Extended** [Che08b, Kum02, PW06, Pri01, CW03, SK01]. **extending** [HCW08a, KL08b]. **Extension** [Ery07, APS09a, ADL05, CG02a, Fah00, GG02, GOPB09, HY04a,

Hör06, KW00, KO01, LSSG08, PL07, SSR08, VB08, dL05a]. **Extensions** [CB07, KH07, Pet08, Pyc03, SS07b]. **extensively** [Leh05]. **Extinction** [YP09, Gho03, HR09, MN09]. **extraction** [BH09]. **extrapolation** [DS02a]. **Extremal** [CP01, LP03, FP08, Fra06, KN01b, MF05a, PMM09]. **Extreme** [Hai03, Ryc08, Sim06, BEA09a, BV02, CH09b, DG03, FR02, Fal05, FF08, GJ08, GN08, He08, Hür03, HLM06, Jur00a, Pou08, Sch01b, Zha07b, dHC06, dlCV01, dlCC05b]. **Extremes** [Fer03, HS03a, MPY03, BDG07, DdHL03, FS09, HM06, Kol00b, LRW09, PW08, Seg05]. **extremum** [Krä07].

F [Cui02]. **faces** [QS05]. **facilities** [SL06]. **factor** [AZ04a, MP01a, SD09, YB07, ZAC03]. **factorial** [AM05, AZ04b, AH06a, AHL08, But08, EKM02, EK03a, Ger08, Lia01, QC04, YZL07, YW04b]. **factorials** [Man05a, ML03]. **Factorization** [GL03, HBA05, Zhe01]. **factors** [DDM06, DS00b, FD09, KH08a, MPS06, Mon08, SL00, YWWY08]. **fails** [Kan07]. **failure** [BLS05, Che00b, DKM02, FS01, FE08, FD09, GJ02, LL08, Llo05, MK08c, Nav08]. **failures** [AB07, OL02]. **fake** [Ole08]. **false** [GSTS07, GR08, KW02, Oeh00, Oeh01]. **familial** [SS04]. **familial-longitudinal** [SS04]. **families** [Ann07, BLP03, BLB08, Bri00, DR03, DR04, HW01d, Kag02, Kok01, KK06a, Mas02a, Mas06b, Pom01]. **family** [AA01, BPR01, BHH08, CF06, FC08, GQT07, GV08, JNS02, KF08, LX00a, Lia09c, LBSM00, Mut08, Nic02, NZY09, Pal01a, Pui08, VJ08, Zhe01, ZJ09b]. **familywise** [Gor09]. **Fast** [LLS06, Fai01]. **Fatou** [KO04]. **Fatou-type** [KO04]. **FBSDE** [FW08b]. **FBSDEs** [Yin08]. **Feasible** [FGMS08, SO00]. **feature** [FWW01]. **Feller** [Bra02b, CD00, CD01b]. **fence** [JNR09]. **few** [Pat09, QS05]. **FGM** [Has01]. **field** [CW08a, DKM02, Duc09, Hu08, MF05b, MC07b, Per09, YL00]. **fields** [Ast01, BM07, BHZ00, Bia02, BS01b, hCW09, CWTB09, CMNP07, Che08a, Del03, FP08, GS09, KKC08, LCPY04, LSEB00, LS06a, LW03, Mal01, MS03a, MP01b, NT06b, PS00, Sha08b, Sha04, TSJ09, WL08a, Wan09a, Xia09, ZW01]. **filter** [BK01a, GC03]. **filtered** [Lef08b]. **filtering** [Efr03, FF09, Gri02, KL08b, MY04, Piz09]. **filters** [CP05c, JD08b]. **filtration** [Otm09]. **filtrations** [Zap03]. **finance** [Otm09]. **financial** [CS06, Irl04, Nic08c, RS07, TV07]. **financing** [Sal02]. **Finding** [JK08, DS00b, MW00]. **Finetti** [BKM04, GM00]. **Finite** [CS06, VV00, AHEA04, ADR05, Bos04a, Bri00, CT04, CWZ08, CQX08, CV04, Din00b, ES09, Had02, Hil02, HWL08, KSW06a, KSW06b, KZ08c, KS05, Leó01, LR07, Mir01, Nic08b, PP09, Pro09b, Sim06, Spr01, Spr03, WD08, Yat02, Zuo01]. **finite-dimensional** [Bri00]. **finite-order** [HWL08]. **finite-sample** [CV04]. **finite-time** [KZ08c]. **finiteness** [GM03b]. **Finitizing** [GLC09]. **First** [BLS04, Kok01, Ros09a, ZB08, ADJ06, ADJ07, Als01, CY02a, DY04, Dit07, Gir09, HA03, HZ03, HZ04b, HZ08, HBK06, JKZ09, LC00, LN02, LT00a, LWD07, PP09, PMVL09, Pen08, PS06b, SLF09, TS09a, WY08a]. **first-crossing-time** [Gir09]. **First-order** [BLS04, ZB08, HZ03, HZ04b, HBK06, LN02, PMVL09, PS06b]. **first-passage**

[Dit07]. **Fisher** [AA07, BS06b, Bra02b, CWTB09, Drt08, HBA05, KMS08, KY04, PK07a, PBZ08, PB09, SBH03, TT07a, WH05, WJ05, Zhe01, ZG01]. **fit** [BN00, Ban08, BH08, BM06, Bur00, CS08c, Fie03, FG06, GV02b, HcW08b, JG04, JSV05, KS05, KY06, Kra04, LS00b, LP09, Mak08b, MU04, MS07b, Son09, YW07]. **fits** [HC02]. **fitted** [DP03]. **Fitting** [BT04, ZM06, Gal01, Gør02, LSL00]. **Fixed** [Ioa04, BBP09, GRT07, IF08, SB06]. **fixed-width** [IF08]. **FKG** [YK00]. **flats** [Lia00b]. **Fleming** [dSF06a, dSF06b, dSF08]. **flexible** [CL09]. **flights** [CLO09, Gre09]. **floating** [BRR01]. **floating-point** [BRR01]. **Fluctuation** [LZ06, CQX08]. **Fluctuations** [HL01, MW06, NZ00]. **folded** [PR09b]. **foldover** [AHL08, But04, FLQ03]. **follow** [sS00a]. **follow-up** [sS00a]. **following** [RH02]. **food** [VT00]. **force** [KZ08c, YZ01, YZL08]. **Forecasting** [Dav04, TAP05, MW05]. **forests** [PI09]. **form** [BD01b, CHL08, Com07, GA00, Ole01, Sze08a, dJP04]. **formalism** [Mab08]. **formation** [BLB08, Li04]. **forming** [BHZ00]. **forms** [BNO03, BGK07, GHL01, Gha00, HC06, KM03a, KM09a, Kra02, LH01, Lop01, PMJ05, PMJ08, Ruk09]. **formula** [Ano06o, BK04, CA06a, CA06b, DO07, Gha00, Gir09, Leo09, SY07, Tan09]. **formulae** [GvLM04, TS01, TT03]. **Formulation** [Hor04]. **Fortet** [Zah00]. **Forward** [Hyn07, AH06b, GJZ06, Kin08, WX09]. **Forward-backward** [Hyn07, GJZ06]. **Foster** [JD08a]. **Founding** [Joh07]. **four** [ASS02, CKS04, PK07a]. **four-parameter** [PK07a]. **Fourier** [AD01, XNF07]. **fractal** [RMAA01]. **fractals** [Din00a]. **Fractional** [Nie04, AM05, AZ04b, AH06a, AHL08, AL00, BJT03, Bis08, BGT04, CH07, CI01, DDN08, Dun06, DF11, DF02, DvZ05, EN03, Eni06, ESOO09, Gap04, HNS08, IKP08, Ist06, Jon02c, Man05a, MNN09, ML03, MF05b, MMV01, MN04, NS06b, PB03, QC04, RMAA01, SZ05, SZ09b, Yan04, YYL08, YZL07, ZBZ09]. **fractional-order** [RMAA01]. **fractions** [ALP08]. **Fragment** [GH05a]. **fragmentations** [GH05a]. **Frailty** [AH02, BN00, FE08, GQR06, MRK08, PZ08]. **framework** [HHC09, OC04, RB08b]. **Frechet** [BT02, HN08]. **free** [AB05, ARB09, Ban08, GH00, Hu08, Jur07, KM06, KP02, OR01, Ser00]. **free-infinitely** [Jur07]. **freedom** [Jon02b, Wat01, Wit02]. **frequencies** [NIK02]. **frequency** [DZ01, DF02, Shu03, Wan05a]. **frequentist** [CM04a, CM08a]. **Front** [Ano03t]. **full** [Geo07]. **Fuller** [Coo02, Sen01, Sen07, Sen08a]. **function** [AE00, BC06, BC00b, BA03, Bla08, Bou06, Che00b, Che02b, CL08c, CDRV01, DB09, DH09, Deg08, DK02, FS01, Faz03, Fer04, FvE01, Gal01, Gal09, GS02, Ger02, GMdP04, Gua07, Hen00, HBA05, HPR02, IP03, Jar08, JO08, JR08, JMP06, Kos09a, Kos09b, KL06, KS00, Lau05, LPS09, LN04, Lia07, Lil04, Liu03, LW08b, LBSM00, Lud09, Mak08b, MU04, MK08c, MU01, Mod03, MT07b, MSW09, NBA07, Nav08, Neu07, NS02, ODO07, Ose09a, PK04, PP00, Pyc07, RS00, RS06a, RM05, Ros06, Rou00, Roz09a, RS08, SDR01, SS01b, Sgi09, sS09c, SV06, SY07, SZ01, TP01, WY08b, Wri00,

WZW03, Yi05, Yu07b, Zah00, ZZG06, Zhe01, dFF02, dUÁMM08]. **Functional** [Sto03, WH01, APV06, APS09b, AG08, ALOS08, BB09b, Bat05, BHGRV08, BHH08, Bez08, BD01b, BF00, CC01a, CB07, CL08b, Coe08, Com07, DMB02, DR01b, GW05, GK09, HR08a, Hal09, HKV04, Kos09b, LLOS09, Lal08, LT00b, MS03a, Moo08, MB06, PS09b, PS09c, Poz04, Rom02, Tal08, VW08, YYL08, ZL07a]. **functional-algebraic** [DMB02]. **functional-coefficient** [ZL07a]. **functionals** [Che00a, Clé01, HY04a, Jan03, KKM+08, Maj05, MY08, PPSW04, PS02, RAS08b]. **functions** [AF01, Bar02a, Bar05, BM03b, BBG05, BR06b, CM08a, CCC02, Che07a, Che02a, Che04b, CÖ02, CDMLDK01, Dev09, DR00, Fai01, Fin06, For00, GDF01, He08, HC02, JFZ05, JB05, KKP00, KS04, Lan08, LQ07, Li07, Lin04, Lop08, LK02, Ma03, Mar06, MK08b, Mas06a, MZ02, MZ06, Mir05, Mna08b, Moj01a, Mor05, MRS06, NQMRLÚF01, NQMRLÚF03, NP08b, NC09b, NZY09, Rao02a, Ren09a, RLÚF03, RMLD07, Rou01a, Rou01b, Sas08, Sch00, SG06, Sen08b, SH06, Sim06, Sou01, Sza01, TG02, Ter03, Ter08, TP03, WZ09b, Woz09, Yeo07, YWS09, ZCLH01, Zha07b, ZP09, dHC06]. **Further** [FL02, HY04b, PZL04a, Piz09]. **future** [AM09, DS00a, RB08a]. **futures** [LB03]. **fuzzy** [AR09a, JKK05, LS08c].

gain [FMS00, Fro03]. **gains** [CS07, SL09b]. **Galton** [Dai05, Gho03, GMM00, Kin08, Ma09, MN09, MS02b, Mut08, SV00]. **gambler** [ES09, Lef08a]. **gambles** [Bea07]. **gambling** [Poz08]. **game** [Sza07]. **games** [CS07]. **Gamma** [Cer08, SF12, Alz06, AL08, BDM08, Cha04, CH04b, Fur08, GQR06, Jur00b, MN03, NC09a, Rou07, ST04b, Yu09c, ZPK08, KT08, PL07, Ris05]. **gap** [IMS06, dUÁMM08]. **gapped** [MGW02]. **GARCH** [AB08b, BHH08, Haa08, Haa09, HB04, LS08a, Liu06, Liu07a, Mim08, PBH09, Wan06, BB07b]. **GARMA** [KH08a]. **Gärtner** [Nyr05]. **Gärtner-Ellis** [Nyr05]. **gas** [AFS+07]. **Gauss** [IPP04]. **Gaussian** [AZB07, ARN08, BB09a, BJT03, BSS01, BB05, BC03, CC08b, CL06b, CH04b, Coe08, CG02c, DZB04, Del03, Duc09, Dud08, FF09, For00, Gri08, HH02b, Hei01, Hu08, HZ08, Kab09, Kar02, KK04, KN08, Le08, LS02a, LSSG08, LHLC04, MB08, Mar01b, MY04, Mei08, MV01, MS04b, MC07b, Nas06, Nin05, OS05, PS07a, San05, Sou01, Vit08, Vou06, Waa04, Wor01, Xia09, Yu09c, ZJ09b]. **Gaussian-generalized** [FF09]. **Gaussianity** [HCW07]. **GCV** [AD01]. **Gebelein** [Nov04]. **Gegenbauer** [Sun07a]. **GEM** [YSN01]. **Gene** [PI09, IR08]. **General** [BSS01, CLR06, DaY08, BC00b, BM03a, BV07, Bib05, Bla08, BM03d, CD01a, CP00, CL08a, Che02a, DMP01b, Deb09, FM04, FS08b, Gor07, GS08b, He08, HYL04, Ilt00, JS07, JY02, Ker08, Kyp09, Lin08a, LH08b, LS00d, Mai08, NC09b, OC04, PP09, PL09a, RW00, RB08b, SM06a, TW06, WX08, XNF07, XWS05, YSY08, ZAC03, dlCC05a]. **Generalised** [BC01, ZJ09b]. **Generalization** [PR07, BSCN09, Bea09b, EG01, Lan06, Nic08b, NFL09, Pet04, SSR08, ST04a, YGK08]. **generalizations** [Man05b, TO03, VU07]. **Generalized**

[DZ01, HC07, HKLB07, Jur03, Kev07, LTC04, Lef08b, MN08, TP03, TJ09, Vou08a, Yeo07, ZS08, AV01a, AZB07, AGJ04, AES05, AR09c, BEA09a, Bou09, BK08c, CW08a, Cer08, CM04a, CXH09, CH04b, CH09b, CB01, Cor04a, Cor04b, CKR02, DZ02, DN09, DW00, EM08, ET07, EK04, FW08a, FF09, For00, FV09, FB02, GP00a, GOPB09, Gor09, HZ05, JBB08, Jia01b, JFZ05, JL09a, KM08, KK05, KSO05, KMR00, Kum02, LLOS09, LJ06, Li09a, Li09c, LC05, Liu07b, LRW09, MK08a, Mir07, Mon08, PB03, PZL04a, QC04, RAS08a, RH02, Sas08, Son08, ST04b, SK01, TT07a, TJ06, Tso00, TT07b, WBG04, WP08, WV08, XL09, XW08, Yi05, ZR06, ZB09d, ZZ08, dCD09]. **generated** [BCD09, Din00a, KB01, KKH08, KK08a, KKC08, Moo08, NK03, OMJ+04, OK06, PMM09, Zap03]. **Generating** [Bis04, Che07a, CÖ02, FS06, MRS06]. **generation** [Fal05, FY00, MN09]. **generator** [SC05]. **Geometric** [AM02b, Hue03, ADL05, AK09, BRVM03, BTW01, BK01b, BRR01, Dem08, DMMY00, Eis08, EK03a, Fot09, Gup09, GK04b, HH02a, HA03, KY09, Kim01, LS00a, LJ06, LJ01, Mak09, MPY03, PW00, Psa09b, Ruk07b, Wan02d, ZB09a, Pou08]. **geometrically** [Hua03b, Sto03]. **geometry** [CW08a]. **geostatistics** [MU01]. **Gerber** [ZZG06]. **Gibbs** [Cer08, FS00, MP00, MS03a, NBW07, Omo07]. **Gibbsian** [NT06b]. **GIC** [IWWJ04]. **GIG** [FJ04]. **Gini** [JG04]. **Girsanov** [MV01, SY07]. **Gittins** [Son08]. **given** [Dub03, GMM02, Hut02, Hut03, Leh05, MB08, Mül01, Ost01, WC04]. **giving** [D'A06]. **Glivenko** [Che08b, Moj01b]. **Global** [DGJ09, JJ09, Kos02, MS03b]. **GLSE** [SO00]. **GMM** [JS09]. **Gnedenko** [Gut06]. **good** [KL00a, TS09b]. **Goodness** [FG06, KS05, KY06, Kra04, LP09, YW07, BN00, Ban08, BH08, CS08c, Din00b, Fie03, GV02b, HcW08b, JG04, JSV05, LS00b, MU04, MS07b]. **Goodness-of-fit** [FG06, KS05, KY06, Kra04, LP09, YW07, BN00, BH08, CS08c, GV02b, JG04, JSV05, LS00b, MU04, MS07b]. **governed** [Mac09]. **GQL** [JS09]. **GR** [TMN01, TR02]. **GR-estimate** [TR02]. **GR-estimates** [TMN01]. **grade** [Kow00]. **gradient** [Mon06, PR09a]. **gradually** [AS02]. **graduation** [GJP01]. **graph** [AR02, GBQ03, Gup09, KL03b, LO09]. **Graphical** [Voc06, GL03, LLL00, Mei08]. **graphs** [FD05, GR07, HF04a, JY02, KM06, LR08a, LS02a, PRB99, Pal01b, YWWY08]. **Green** [BV08, KD04, Pyc07, ZR06]. **Grossman** [KN05]. **group** [Aic09, GT08, HW07, KC03, KKRV01, Zap03]. **group-valued** [Zap03]. **grouped** [BvdV08, BvdV09, BBR07, Mei07, dL05a]. **grouping** [MN03]. **groups** [CF00, HC04, Hil02]. **growing** [BM05, Hua09]. **Growth** [Ath08, And05, Ano02f, Eng04b, KRV05, Pan04, WHSL08]. **guarantee** [HH06]. **Gundy** [Nik08, Ren08].

Haar [Gir04]. **Hadamard** [AK07, PZL04a]. **Hájek** [HWYZ09a, Rao02c, Sun08b, HWYZ09b, RB08b]. **Halton** [RS06b]. **Hammersley** [RS06b]. **hard** [Che08c, Dro06]. **harmonic** [Kin08, Pui08, Sen08b]. **harmonics** [BM07]. **harness** [BW06b]. **Harris** [CLR06, LL05]. **hash** [CM01]. **Hastings** [FM00, SBF00]. **Hausdorff**

[LFdVA05, Mna08a, Mna08b, Szu02]. **Hausman** [BL07]. **having** [Muk09, Por02b]. **Hawkes** [MT07b]. **haystack** [JK08]. **hazard** [AE00, BGHP04, BBG05, DG06b, Dup06, EP02, GVMSN04, HBA05, Lau06, dR06, WZW03, ZP09, Zhe01]. **Hazards** [sS09b, AH02, CM07, DS01b, Di 00, GE07, Hat06, SZ06, Yu07a, Yu09b, ZZ06]. **Heavy** [CFR06, Ibr08, AKK$^+$02, BB07b, CS06, HS03a, HK03b, Kle02, Lin08a, Liu09, MY06, NIK02, Pen01a, Psa09a, SD09, TSJZ01, WT04, Wan06, WCS07, ZJ09b]. **heavy-tailed** [CS06, HS03a, HK03b, Kle02, Lin08a, MY06, Psa09a, SD09, TSJZ01, Wan06, WCS07, ZJ09b]. **Heavy-tailedness** [Ibr08]. **heights** [Ale08]. **Heisenberg** [D'A06]. **Heisenberg-type** [D'A06]. **Hellinger** [Hil01, Hil03, SV00]. **heredity** [GD04]. **Hermite** [Wil05, Wit00]. **Hessian** [BX00]. **heterogeneity** [GL00, Han08, ST01b]. **heterogeneous** [Hug01, Lim05, WK07, ZB09a]. **Heteroscedastic** [CPG07, BB02b, CWL08, Dav04, Efr03, HKLB07, Kak08, Özk08, WIL01, YW04a]. **heteroscedasticity** [XW08, YC05, YC06b]. **heteroskedastic** [BC05]. **heteroskedasticity** [FCN02]. **Heyde** [SL09b]. **hidden** [Alt08, Cho08b, EK03b, LLL00, Spr01, Spr03]. **Hierarchical** [LQ07, Lia00b]. **High** [AVV09, Oli01, Ast01, BR06b, Che04b, DLS00, FS02, LX08, OH03, RR01, UWF06, YC06a]. **high-level** [Ast01]. **Higher** [Bro08a, AB08b, BGM03, Mab08, SQMK06, SD01, TSJ09]. **higher-order** [AB08b, SD01]. **highest** [BM06]. **Hilbert** [Bos04b, FT01a, Bos03b, FT01b, Kim01, KKH08, KK08a, LT08, Liu08, LL09c, Sit02]. **Hilbertian** [Gui01]. **Hill** [GPC09]. **Hinkley** [FJ07]. **Histogram** [LS08c, BMR07]. **histograms** [Bur02]. **histone** [YPD09]. **hit** [Bél00]. **hit-and-run** [Bél00]. **hitting** [Che07a, HF04a, JKZ09, Pal09, dFF02]. **HIV** [Zel06]. **HIV-1** [Zel06]. **HNBUE** [Kla00, Pel00]. **HNBUE-type** [Pel00]. **Hochberg** [GR08]. **Hoeffding** [Bea09b, Bou09, GO02]. **Hölder** [LLW09, PMA08]. **holding** [Hil02]. **Holgate** [SZ02a]. **Holm** [GSTS07, GS08b]. **Holm-type** [GSTS07]. **Homogeneity** [XWL09, Cer02, NZY09, SGK09, Ste06]. **homogeneous** [Dow09, Hu06b, Hu09, Jon08, Led08b, dL01, NBK08, Yan03b]. **homology** [Lou03]. **homoscedasticity** [Cac01]. **Hopfield** [LV05]. **horizon** [GJZ06, Yin08]. **household** [VT00]. **Huang** [Ano06o, CA06a, CA06b]. **hunting** [PI09]. **Hurst** [IKP08]. **Hüsler** [Has05, Has06b]. **Hutchinson** [Hür03]. **hybrid** [PBZ08, PB09]. **hydrology** [Lef08b]. **hyperbolic** [DG07, Mah04]. **hypercube** [BC06]. **hypergeometric** [ALP08, HS05, Kum02, RC00]. **hypersphere** [FG06, Fig07]. **hypotheses** [De 08, LGH03, Tor06, TT07b, YKB07]. **hypothesis** [AY02, Erm00, GVS00, KKRV01, Li06, LX08, PP05, Sen08a].

i.i.d [Ast01, Aur08a, Cai02, LQR09, PS07b, Roz09b, Sun01, Sun09a]. **identical** [MW09, Mi06]. **identically** [Kru08, NC09b, XL06, YT08]. **Identifiability** [LTS01, PZ08, HH02c, STKF08, vW05]. **Identification** [GP00c, MNN09, Ros07, CHL08, LX01, SLC09, TSGG02]. **Identifying**

[Poo06, AH06a]. **Identities** [Ruk09, CO00, GG02, Pri01]. **identity** [BG09, Hob07, Kat09, Lac08, NS02, Ruk03, dlPZ02]. **if** [dE00a, dE00b]. **IFC** [Ano03k, Ano03l, Ano03m, Ano03n, Ano03o, Ano03p, Ano03q, Ano03r, Ano03s, Ano04k, Ano04l, Ano04m, Ano04n, Ano04o, Ano04p, Ano04q, Ano04r, Ano04s, Ano04t, Ano04u, Ano04v, Ano04w, Ano04x, Ano04y, Ano04z, Ano04-27, Ano04-28, Ano04-29, Ano05l, Ano05m, Ano05n, Ano05o, Ano05p, Ano05q, Ano05r, Ano05s, Ano05t, Ano05u, Ano05v, Ano05w, Ano05x, Ano05y, Ano05z, Ano05-27, Ano05-28, Ano05-29, Ano06p, Ano06q]. **IFR** [BGHP04, Cui02]. **ignorable** [CS05b]. **II** [DG06a, PRB99, Pal01b, AAB04, BCK01, BM03a, Fer00, LF07, Raq03, Zhe01]. **iid** [LS04a, Eis08, Muk09]. **III** [Has09]. **ill** [DSBA09]. **ill-posed** [DSBA09]. **illness** [PD09]. **illness-death** [PD09]. **image** [KK00b, NH07]. **images** [Mas02a]. **immediately** [YZ01]. **immigration** [GMM00, HL01, LZ06, Ma09, Pre09, RAS08a]. **impact** [TV07]. **imperfect** [BS00, BC07, CK01]. **Implementing** [ZvdH03]. **implications** [KNB00, Lop02]. **implies** [MB08]. **imply** [BS06d]. **importance** [Bha08, dCB00b, Che05, NH07]. **important** [DDM06]. **imprecise** [GLV00]. **improve** [Har04]. **Improved** [GO01a, HH03a, Lee04b, Mad08, MSW01, SZ08b, VL03, Wan02a, WJ05, YW09, CAM03, CF06]. **improvement** [AT08c, KGC09]. **Improvements** [HP07, Zha01b, KZ08a]. **Improving** [AAHJ04, MBY00, PS09a]. **impulsive** [SL09a]. **imputation** [AS06, GL03, MSC08, Rei08, TMH02]. **imputations** [Sub09]. **imputed** [AS06, Moj01b, Rei08, SS05a]. **inactive** [ZB09b]. **Inagaki** [RB08b]. **INAR** [Wei08]. **Inclusion** [JS07]. **income** [CY02a]. **Incomplete** [Ger08, OMJ+04, OK06, AP02a, CP08, Haz00, MGSB08, Mon07, NG02, Udd02, XL09]. **Inconsistency** [Cho05a, Nag09, NBK08]. **incorporating** [ODO07]. **increased** [Coo04]. **Increasing** [Lou05, AY02, Che00b, FMS00, GJ02, JF00, Joh02, Par01]. **increments** [AM02a, Bal02, Din03, GW05, Kab09, LLW09, MiSW00, Wan01, Wan02c]. **incubation** [NPC05]. **indefinite** [SXLX07]. **Independence** [BM08, Ano06o, Bar06, BS06d, CS08a, CA06a, CA06b, FF08, Hür04, IB09, JS02, Kou06, KW02, LX08, MB08, NOP00, Sch08, SZ02a, TKO03, WP00]. **independent** [AM02a, Bal02, BW07, Den05, DG09, Hou05, Kan07, Khr01, Kos09a, Kra02, Kru08, Lim05, MiSW00, MK08a, Mat03, Mav07, NZ00, NZ01, NC09b, RW05, Sha06a, Sim01, Sor09, Spo07, SS05b, Sun08a, TB09, XL06, Yos09]. **independently** [YT08]. **indeterminate** [OS05]. **Index** [Ano00a, Ano00b, Ano00c, Ano00d, Ano00e, Ano01c, Ano01e, Ano01f, Ano01d, Ano03b, Ano03c, Ano03d, Ano03e, Ano04a, Ano04b, Ano04c, Ano04d, Ano04e, Ano05a, Ano05b, Ano05c, Ano05d, Ano05e, Ano01b, Ano02a, Ano02b, Ano02c, Ano02d, Ano02e, Ano03a, BV02, BM04, DG06a, FP08, GP00b, GO03, GN08, HLM06, IKP08, JG04, Lou01, Pen01b, Son08, Wri00, YPD09]. **indexed** [Bal01, Bal02, Bor00, Cas07, CM03, HCSV00, IS03, Kra00, MMY09, Yan03b, Yos09]. **indexing** [Ale01]. **indicators** [SB08]. **indices** [Li09b].

indirect [AGG02, Van08]. **Indistinguishability** [LN03]. **individual** [VT00]. **individuals** [HYL04]. **induced** [MS08a, PD09, SSA09]. **inductive** [Zan08]. **Inequalities** [CK05b, Gor09, MMV01, SZ05, Spo07, dlCC05b, Ahm02, AZS08, BB08b, Bea09b, BJ00, BB05, CGNW01, Chr00, CH09a, Clé01, CP05c, CM04b, CMS05, FJ04, GLT08, Har08, HX02, JPL09, Kra02, Mav07, ML09a, MN01b, Mus00, Nan08, Nik08, Pri01, Ren08, Ren09b, RB06, Sha06a, Shi04c, TS09a, Wan00a, Wan04, Wan09b, WZ09b, Yan04, YT08, Yu08a, Zan08, Zha09a, dlPZ02]. **inequality** [AY02, AR03a, BR08, Bha05b, Bos03b, Bos04b, Bou09, CP00, EG01, Gel04, GII08, GO02, Goe09, HWYZ09a, HWLZ09, HWYZ09b, IS01a, II08, IKP08, Jan03, LS02b, Li03b, LGLDG00, Mav08, Mer05, NS06a, Oli05, Ose09a, Rao02a, Rao02b, Rao02c, RL01, Rou01a, Rou01b, SM09, Sim08, Sim09, Sun07c, Sun08b, WZ08, Xie08, Xie09, XYC09, YZ04a, dlCC05a]. **inertia** [RM05]. **infection** [Hue03]. **Inference** [FJ07, GM08, SZ08a, ZL09, AV01a, Aic09, BPvZ04, CCC02, CC08c, CS00c, DOKN07, Fer00, GTH06, HW01e, HP09, KW07a, Kra04, MLT00, OC04, PAJ05, QZ07, QBZ09, Rek09, SD01, Wu04, YK05]. **Inferences** [MN03, JS09]. **inferential** [Lop02]. **inferiority** [JL09b]. **infill** [LTY08]. **infimum** [DK05]. **Infinite** [BK08c, KN08, BR06c, dCB00a, DMRA07, GJZ06, HH00a, HP09, JTQ09, Kru08, Mal01, Moo08, OE08b, Pen01b, Ros07, Sgi09, Sim01, WZ09a, YZ08, Yin08, ZL09]. **infinite-dimensional** [OE08b]. **infinitely** [Bar00, EsO08, Jur07, KK06a, KM09b, MPA07]. **Influence** [HCW07, KPK02, PMVL09, TWW00, CW01, DH09, Ger02, HK09, SS01b, SW04, TG02]. **influential** [JJ09, Poo06]. **Information** [Kle03, LLC06, Nin05, AA07, AES05, BS06b, BBZ08, Bra02b, Deb09, FK08, Hen00, HBA05, HN08, HH02c, KG09, KKM+08, KMS08, NH07, PK07a, PBZ08, PB09, SC08, SBH03, WH05, WC04, XL09, Zhe01, ZG01]. **informative** [ST09]. **inhomogeneous** [CW08b, DaY08, Iac01]. **initial** [HYL04, Kyp09]. **Inner** [Tud08]. **innovation** [Sen07, Sen09]. **innovations** [AT08a, BYB08, DL06, DDN08, HS03a, LS08a, Mim08, WLG01, WB05]. **inquiry** [FL02]. **insight** [Lia02b]. **inspected** [SS01a]. **inspection** [FWW01, HW01c]. **instability** [Ker08, KG06]. **instrumental** [Hol08]. **Insurance** [ZBZ09, CS06, Has04]. **insurer** [Zho09]. **integer** [DvdAW08, FR06, HS03a, Wan08b, ZB08]. **integer-valued** [DvdAW08, FR06, HS03a, ZB08]. **integrability** [AL06, CV01, GMZ07, HCV01, MNZ05, Yao01]. **integrable** [YAT09]. **integral** [BH08, DMMY00, Gap08, GR01a, Jur07, MM07, NQMRLÚF01, TLRvdV08, YYL08]. **integrals** [Ano06o, BTW01, BdB09, Bre06, CA06a, CA06b, DO07, DLL00, HY00, Kub08, Küc04a, MMV01, SZ05, SZ09b, WM06, Yan04, YL05]. **integrands** [Tud08]. **Integrated** [BM01a, Bir08, DS01b, Mac08, Mak09, SKJ07, Ten01, Ten03, ZL07b, vE01]. **integration** [BB07a, Lia09b, MRP04]. **integro** [Bez08]. **integro-differential** [Bez08]. **intensities** [Fie03]. **intensity** [BZ06, ETC00, HS08b, NBA07].

intensity-marked [HS08b]. **interaction** [LWW09]. **interactions** [AZ04a, DDM06, Ma03, YB07]. **interarrival** [MY06]. **intercept** [Nia09]. **interest** [CL07, bGhWhZhW07, HWZ09a, KZ08c, LWD07, WH08, YZ01, YZL08, YH09, YZG08, ZWWC07]. **interference** [BK04, FM04, FRSWT08, KKAK08]. **Interior** [RSY02, Tot04]. **intermediate** [NO00, Seg01]. **intermittent** [MW05]. **interpolation** [GP05a]. **interpretation** [Ath09, Hör03, LL03, Man05b, NH07]. **interpreted** [PS07a]. **Interval** [LGLDG00, SW07b, BH04, CWL08, CYJL01b, DZB04, ETC00, FS01, GD04, HY01, IMS06, KY06, LB02, Sch03, ZCL08]. **interval-censored** [FS01]. **Interval-valued** [LGLDG00]. **intervals** [AB04, AB05, AB08a, ARB09, AM09, APR03, BGM03, BM09, CQ03, Din00b, DG06b, FK08, GL08, HS00, HH02c, IF08, Kab08, KG09, KLL08, Lud09, MP08a, MZG08, Ome08, RB08a, Ruk07a, Sha03, SW01, Tar05, Tri04, VT00, Wan02a, WN09b, WN09c]. **Intrinsic** [Kim00b, IKAT09, Vit08]. **intrinsically** [Sas08]. **intuitive** [NT03]. **Invariance** [Cha02, LC00, DR08, JS02, KKC08, Küh01, Lan08, MNOP03, NOP00, NT06b, RAS08b, Sha08b]. **Invariant** [CD00, dSF06a, BLV04, CW07, Cho05b, CD01b, HW07, JNS02, Mad02, Neg01]. **inventory** [LB03]. **Inverse** [BGN08, FM06, TD08, dlPGM08, Bou09, CL06a, CH04b, DB09, FF09, GP01, HV06, Kar02, KKY09, LSSG08, NC07, OS05, sS09c, Szk02, TT03, TL04, WSM09, WW08, Yu09c, ZJ09b, HK09]. **inverse-probability-weighted** [sS09c]. **inversion** [VA07]. **inverted** [AL08, Wit02]. **invertible** [BW06b, GL00, SW07a, ZM06]. **Inverting** [Are03, LH08b]. **investigation** [Piz09]. **investment** [KN05, Zho09]. **involving** [Li02, NS06a, PMJ08, ST04b, YKB07, Zan08]. **IPCW** [HK09]. **irregular** [PP06]. **ISE** [FJA09]. **isomorphic** [EKK06, Had02]. **Isoperimetric** [HP08, Nan08, Zan08]. **Isoperimetric-type** [Nan08]. **isotonic** [Hu06b, Hu09]. **isotropic** [BM07, JM08]. **isotropy** [PS00]. **Itô** [Bre06, Kur08, LT00a]. **items** [EG09]. **Iterated** [LQR09, YL05, Cai02, Den03, Den07, FU08, Hu08, Hua03b, Jar08, Kon02, KS00, Li09b, MY08, MS03b, Nan08, Nan09, PQ03, QF02, RMLD07, Sto03, Su05, WZ03, XL09, Yan04, YZ05, Zah00, ZY08]. **iterations** [GT08]. **iterative** [GAW08, Oht01, Sta00]. **IV** [YB07].

Jackknife [SS05a]. **jackknifed** [Özk08]. **Jackknifing** [DW00, YSkPkL02]. **Jacobi** [Dev09, Sza01]. **James** [AVV09]. **Jeffreys** [Nat01]. **Jensen** [Mer05]. **Jirina** [Li09c]. **Johansen** [DS01b]. **Johnson** [Ano07u, Cha06a]. **joint** [AB07, BK02, Bre06, Dud08, GQR06, HS07a, SK06b]. **jointly** [SH09b]. **journals** [Jan08]. **judge** [Din00b]. **jump** [AAHJ04, CL07, GJ01, LX01, Man08, Nak04, Shm06, dSF06a, dSF06b, dSF08]. **jump-diffusion** [Man08, Nak04]. **jump-type** [dSF06a, dSF06b, dSF08]. **Jumps** [Wei09, CL06c, Gap08, Gir09, Kur08, PL09b, Sit02, WIL01, WH07, XZJ08, Zha07a, Zha09b]. **juxtaposition** [EKK06, Sue03].

Kalman [Piz09]. **Kantorovich** [BBR06]. **Kaplan**

[JSV02, LOS03, NT03, Sub09]. **kappa** [PK07a]. **Karcher** [KS08a]. **Karhunen** [Deh07, Ist06]. **Karlin** [Ste01]. **Katz** [LS04a, Sto08, Sto09]. **Kendall** [KNB00, NQMRLÚF03, WO08]. **Kernel** [BF00, CD01a, KKP00, MZ05, Pel05, AF01, Ahm02, BBR05, Blo07, BGN08, Che08a, DGZ02, DH06, EP02, FJA09, FI06, GS02, GJ08, HW01a, Hua01, JB05, KSW06a, KSW06b, KZ08a, KE05, KP02, LLOS09, LOS02, LC04, Mim08, Miz00, Moj00, NK03, Osm01, OS06, QF03, Rou00, SW06, SWM09, Shi02, Ten01, Ten03, Wal02, WW01, WCC07, Zha01b, vE01, vEG08]. **Kernel-based** [BF00, DGZ02, Moj00]. **kernel-type** [Shi02]. **kernels** [Cat01, HM09, Wan08c]. **Kesten** [Zha01a]. **Khinchin** [Kra02]. **Khmaladze** [BS04, KS05]. **killing** [vDZ05]. **Kimeldorf** [GV02a]. **kind** [LL06]. **Kingman** [Cer07]. **known** [Bru09, PS02]. **Koch** [Led08a]. **Kolmogorov** [BHHM04, BKM04, Dai04a, Dur03, Mav07, Mav08]. **Kolmogorov-type** [Dur03]. **Kotz** [Ars05, BK08c, DZ04, Has09]. **Kotz-type** [Ars05, DZ04]. **Koziol** [BV08, KD04, ZR06]. **Kozubowski** [BK08c]. **Kuels** [Oeh01, Oeh00]. **Kulikova** [Goe09]. **Kullback** [DOKN07, Haf06, Yoh08]. **kurtosis** [Haa09, KMvE00, Mar07, PP00].

l [GP00b]. **Lack** [BM06, Son09, AR09c]. **Lack-of-fit** [Son09]. **Lack-of-fit-efficiently** [BM06]. **LAD** [SW04]. **ladder** [Ale08]. **lag** [BL08, Wan02c]. **Laha** [Yan00b]. **Lai** [Hür03]. **Lambda** [UWF06]. **lamplighter** [GT08]. **Lange** [ET05]. **Langevin** [SBF00]. **Laplace** [Bar00, BK08c, HH02a, JK07, JTS08, KvD05, KN08, LCZ09, NC09a, NFL09, Roz09a, Sha07, TJ09]. **Laplacian** [Pyc07]. **Large** [Arc02, BJ00, Ber01, Ber08, Bis08, CV09, CC01b, CZ07, Chr00, Dar04, Eng04b, Esa04, Gut06, HO08, HU06a, JKK05, KG09, Kru08, Kuc05, LL05, MSW07, Mac08, Man08, Ole01, Osm01, Shi02, SM06a, SD09, TSJZ01, Ter03, Ter08, Tóm05, zW06, Wor01, YL00, YSY08, YJ01, dUÁ03, BS06a, BLS08, Bez06, BD05b, BM06, CDMLDK01, Com07, DdHL03, FQ03, FT08, GLS08, HCW08a, HC09, Ilt00, Ing00, Jou07, KN01a, Li03b, LS01, Lin08a, Lin08b, Liu07c, Liu09, Mac09, ML09a, ML09b, Nag03, QH09, Sch08, SW00a, SL08, Shu09, WHSL08, Wit05, YAT09]. **Large-sample** [KG09]. **larger** [dE00a, dE00b]. **largest** [CS07]. **Lasso** [Mei08]. **last** [HZ08, LL04, MOM07]. **Latent** [FD05, Bro09, Lyh05, vW05]. **Lattice** [Duk07, KTM08, Mar06, MK08b, Tot04, WP00]. **Laugesen** [PN09]. **Law** [Chr00, Gut06, Kru08, Kuc05, QF02, SM06a, Ter03, zW06, YL00, YSY08, YJ01, Ano02f, Cai02, Che00a, EL03, EGM06, FU08, GK09, HCSV00, HNRV00, HCW08a, Hu08, Hua03b, Kon02, Li09b, MY08, MS03b, NO00, Nov07, Pui08, QH09, Shu09, Sto03, Su05, Sun06a, Sun09a, WHSL08, YY08b, YZ05, ZY08, Ber01, HU06a, JKK05, LL05, Ole01, Ter08, Tóm05]. **Laws** [Bez06, CV09, GLS08, Nan09, XL09, YAT09, AL00, BC00a, BDG07, Bre06, Bri00, CP01, CDMLDK01, CH01, DS09, Den03, Den07, FMS00, Fro05, JY02, KN08, LS04a, MC07a, ML09a, ML09b, PQ03, SS06a, Sim09, SSA09, Sun01, SHV05, WZ03]. **layer** [YZL08, YZ09]. **lazy** [Hil02]. **Least**

[HBK06, Lon09, SN04, ZB05, AT08b, BB07a, BE08, Blo07, GR01b, Gua07, Gue07, HLM06, HKLB07, JKP01, SKJ07, Shu04, TW06, Vou08a, YSkPkL02]. **Least-squares** [SN04, ZB05, GR01b, Gua07, JKP01, SKJ07]. **Lee** [ZNS08, ZRQ09]. **Leffler** [KM09b]. **left** [BP08, HcW08b, KL08a, Pon06, SB08, Wan08a]. **left-truncated** [HcW08b, Pon06, Wan08a]. **Leibler** [DOKN07, Yoh08]. **Lemma** [HWLZ09, Xie08, Bea09b, Cha08, KO04, Pet02, Lan06, Pet04]. **Lenglart** [Zha09a]. **length** [BLV04, CBR00, FSC03, IMS06, JT08, Lee00b, PR08, sS09b, Vag03, MS09a]. **length-biased** [BLV04, sS09b]. **lengths** [FSX02, KBH07]. **less** [IKP08, dHC06]. **Lett** [Ano06o, BvdV09, DR15, Duc10, dE00b, FT01a, GV08, HV00, HWYZ09a, KM09a, Kim13, Lin00, Oeh01, Pal01b, PS09b, PK08, Rou01a, SF12, Yu09b, vEZ02]. **Letters** [Bro11, Gat09, Hal09, Joh07]. **level** [AHL08, Ast01, BCAC01, Baí03, But04, But08, CL08a, DS00b, DC01, EKM02, EK04, FP07, GKM03, GSKP09, KK06b, KS04, KM05, LLZ04, Naz09, RM08, ST03b, TS01, YB07, YPD09]. **level-crossing** [FP07]. **level-crossings** [ST03b, TS01]. **levels** [EKS05, GPC09]. **Levy** [DR00, BN08, Bra05, El 08, FL08, Jur03, KK06a, Küc04a, Lon09, Otm09, PP09, RH07, Shm06, SV06, Zho09]. **Lévy-driven** [BN08]. **Life** [LK07, AAK00, AY02, Ahm04, AE00, Bar01, BS06c, BM03b, Bla08, JT08, LLJ00, NBA06, QZ07, SSB09, Sin07]. **lifelengths** [BA08]. **lifetime** [Che00b, DL04, Fin06, HH06, KY00, Mi06, PD09, YY07a]. **lifetimes** [GST00]. **lightly** [BD01a]. **Likelihood** [CF01, GTH06, Li02, Lo05a, RL08, ZB09a, Ago02, Ago06, Ann07, Ars09, BK08a, Bar07, BH03, BB03, BC03, Bis01, CL06a, CP05b, CC01b, CQ03, CC08c, CW07, CS05b, CFUOV00, CB01, Cor04b, CFH02, CF06, Dar03, Drt08, DG06b, EZA04, FS01, FCN02, FC08, FJ01, Fuj07, Fuj08, Gal09, Gao01, GS07, Gom00, HS07a, HWZ09b, HZ09c, JYZ08, Kar02, KZ08b, KN00, Kyp09, LCPY04, LNS01, LZ01, LZ02b, LZZ08, Llo05, LZ05, MK08a, MZ02, MN01a, MZ04, PR09a, Paw00, QZ07, QLL09, QBZ09, SH06, So03, Ste06, SD01, Szk02, Tia09, Tsa01, Ver07, WJ05, WS04, WX00, Wu04, XTW06, XL06, YZ07a, YZ06, YW04a, Zha06, ZR06, ZLQW07, dL05a]. **Likelihood-based** [Li02, CQ03, EZA04]. **Likelihood-look-ahead** [GTH06]. **likelihoods** [CM06, CM08a]. **LIL** [CB07, ZL07b]. **Limit** [BDG07, BHH08, Bla07, BMR00, BdB09, CL08b, CC02, CPD00, DS06, DK05, Dud03, Dud08, Faz03, FU08, GA00, GAW08, GMM00, HS03b, HPR02, JJQ08, JY08, JH02, JH08, JR07, Khr01, KB01, KK08a, Kul06, KMM00, Lau05, LW08a, Li09c, Mal01, Mat03, MS05, Neu04, NC09b, PMM09, Qi03, RW00, RS03b, SW06, Son00, Sou01, WL08a, Web06, vZ00, AZB07, AKK$^+$02, BR02a, Bir08, Blo02, Cha09, CP06b, CM03, CP01, CG02c, DR02, DR15, Efr03, Fah00, FH08, GS03a, GW05, Gon08, Gut06, HY00, HP05, HKM04, Hör06, KL00a, KL06, LZ06, Lin08b, Liu00, LY03, LaYY03, Liu03, Ma09, MY04, Mat05, NZ01, PMJ08, Sha04, Shi04c, Shu09, Sta02, Wan00a, Wan01, Woz09, WJ08, Yan03b, YY08a, Yu09c, ZCL08]. **limitation** [Rei08].

Limitations [MW05, FJS03]. **limited** [BM09, Wan02b]. **Limiting** [BM02, CHV09, GMdP04, Kab09, Mi06, Pin02, PS07b, RAS08a, SL06, Zha08, PMJ05, Zel06]. **limits** [CL06b, Eng04a, GV06, GK09, GT08, KL00b, Kab01, KL03a, Kos09b, Kra00]. **line** [And05, Huo05, SS08b, Zha01b]. **Linear** [HM09, IPP04, Abu02, AV01a, Als01, AP02b, APV06, AGJ04, AG08, BN00, BC00a, BYB08, Bos03b, Bos04b, CS05a, cICP09, CLR06, CC08c, CYJL01a, CYJL01b, CN03, CS05b, CB01, Cor04a, Cor04b, CHN04, CPG07, DG08, Det00, DP03, DaY08, Efr00, ET07, FS06, FMS04, Fer04, FvE01, GSGMFB03, GP00a, GC03, Geo07, Gør02, GP00c, HKS07, HWL08, HWZ09b, HZ09b, HZ09c, Hug07, JB09, JS07, Jar03, Jia01b, JFZ05, JL09a, JL09b, JR07, KB01, KKH08, KK08a, KZ08b, KKC08, Kle03, KS04, KC08, Kul06, KSG08, KGC09, LTC04, Lia02b, LH01, LC05, Liu07b, Lop08, MW09, Maj05, MZ05, MS08a, MK08b, MP01b, MS07a, MM09, Moo08, Mor05, NS09, Nki05, Özk08, PLGM06, PMVL09, PP00, PS02, PTA03, QLL09, RM05, Riv04, RH02, RN00, SB06, SW06]. **linear** [SW07a, Ser02, ST03a, She09, TW06, UI00, WP08, WN09b, Wit02, WC04, XTW06, XL09, Yeo05, YSkPkL02, YZ05, YC05, YZ06, YC06b, Yu07b, ZR05, ZWY05, ZF06, ZK06, ZX09, ZY04]. **linearity** [BA03, HB01, PP01]. **linearly** [dCB00a, Cas07, KB01]. **LINEX** [WZL00, Hua02]. **Link** [Kow00, FF08, JFZ05, KvD05, Kou06, Mac09, Roz09a, dFF02]. **linkage** [LA07]. **Linnik** [LJ06]. **Lipschitz** [Dub03, Lin09, San05, Wan08c, WH09]. **Lipschitzian** [Sit02]. **LLN** [GS09]. **load** [JL07]. **Local** [COS03, GSGMFB03, IS03, LCPY04, MPT09, SG06, Woe03, WX00, AKK+02, Bar05, Blo07, Blo02, CS05a, Cha02, CW01, CA00, CO00, ETC00, GW09, GL04, Gør02, HC02, KLP01, Lin08b, LSL00, Mei09, MGW02, NS09, NT06b, ODO07, PP01, Sap08, Seg01, SV06, Sto03, Wan01, WZ03, WL08b, Wit05, YY07b, Zha01c, vZ00]. **Localized** [FT08]. **locally** [Pal01a, TN09]. **locating** [GM03a]. **location** [Che00c, CT04, Fan02a, FS02, Ger02, KH01, ML03, Per09, Sor09, Voc06, YS00]. **location-independent** [Sor09]. **locations** [Hu06b]. **loci** [ZCL08]. **Loève** [Deh07, Ist06]. **Log** [AL08, CXH09, Naz09, CS05b, FJ04, Han08, KG06, KSG08, Li09a, MR08b, So03, Waa04, YZ07a]. **log-concave** [MR08b]. **Log-concavity** [CXH09]. **log-gamma** [AL08]. **Log-level** [Naz09]. **log-likelihood** [So03]. **log-linear** [CS05b, KSG08]. **log-negative** [AL08]. **Log-normal** [AL08, Han08, Li09a]. **log-rank** [KG06, YZ07a]. **logarithm** [Cai02, Den03, Den07, FU08, Hu08, Hua03b, Kon02, Li09b, LQR09, MY08, MS03b, Nan09, PQ03, QF02, Shu09, Sto03, Su05, Sun09a, WZ03, XL09, YZ05, ZY08]. **logarithmic** [Cha02, Gan00]. **Logconcavity** [Cra04]. **logistic** [AV01a, Buz09, CAM03, CFH02, Dai00, GS07, Had03, Poo06, QF02, WH01]. **logit** [Bro09, Rek09]. **logit-stable** [Bro09]. **loglikelihood** [Tsa04]. **lognormal** [ARN08, BM09, WS04]. **logrank** [GE07]. **Logspline** [KK00c]. **Long** [LV03, BHGRV08, Cho05b, FMS04, HW05, KLL08, KH08b, LSEB00, MV01, PR09a, Pen01b, RCdCLN09, Wan09a, YV06, ZZ06]. **long-memory** [LSEB00, MV01]. **long-range** [HW05, Pen01b, YV06]. **long-range-dependent** [FMS04]. **long-term** [RCdCLN09, ZZ06]. **longest**

[CFCL03, Mus00, Vag03]. **longitudinal** [QBZ09, QSP01, SS04, ST09, WH01, YZ07b]. **look** [CQ08, Che05, GTH06, Wan01]. **Lorentz** [JPL09]. **Lorenz** [DS01a, DZ02, KKY09, Koc06]. **loss** [BC00b, DV01, GMM02, Hua02, JR08, JNS02, JMP06, LLC06, Lin04, ODO07, Ste06, SZ08b, WZL00, YW09, Yu07b]. **losses** [Fro03, dlHRB05]. **Lotka** [WZ09a]. **Lower** [BCLBMR00, Mir05, BH05, CK05b, Dar04, Jon00, KRV05, LG03, MK08c, SC05, vE00]. **lower-bounded** [vE00]. **loyal** [BB04]. **LRT** [ZCL08]. **ls** [YOH00, PP06]. **LSE** [LSEB00]. **LTD** [Col08]. **Lukacs** [Yan00b]. **lumpability** [JB03]. **Lyapunov** [DS01a, JD08a]. **Lynden** [SKS09].

M [CHN04]. **M-estimation** [CHN04]. **MA** [GP00b, SXLX07, ZM06]. **machines** [FWW01]. **MacQueen** [SL09b]. **made** [Muk09]. **magnitudes** [He08, Zha07b]. **main** [AZ04a, BB08a, BB07c, Jac08]. **maintained** [BS00, CK05a]. **majorant** [KL06]. **majorants** [QS05]. **majority** [Sch07]. **Malliavin** [Ewa08]. **Mallows** [AD01, BK02]. **Mandelbrot** [Szu02]. **manifolds** [Pel05]. **many** [DS00b, KN01a, Leh05]. **map** [Hai03]. **mapping** [ZCL08]. **mappings** [Mas02a, Zap08]. **maps** [Dai00]. **Marcinkiewicz** [BC00a, DS09, GS09, Kra02, RL01]. **margin** [Lin04]. **margin-based** [Lin04]. **Marginal** [Haz00, Sek08, Alb08, Bri00, CH01, KH07, MRP04, Pel00, PS09a, SDR01, YC06a]. **marginals** [Dub03, Jon02b, JTS08, KM09b, LJ06, Mar01c, Mül01, PPSW04, PS02, PS09a]. **marked** [Fer09, HS08b]. **markers** [cICP09]. **market** [FW08b, INA07, LB03, Mon07, Zho09]. **markets** [Gap04, Irl04, Mil07]. **Markov** [Alt08, Ath08, Bal01, BSS01, BN01, Bou09, CG08a, Cek02, CP06a, CC08b, Cha06b, Che00a, CLR06, CLR08, CQX08, CL08c, Cho08b, Clé01, CmHP02, CW08b, CD00, CD01b, DBS07, DS01b, Dav04, EG01, ES09, EFL02, FP07, FSX02, FSC03, GTH06, GO02, Haa08, IPP04, Ilt00, JY08, JB03, JF00, KH07, Kos00, LLL00, Led08b, Lef08a, Leó01, Lim06, LW03, Liu07a, Lou01, Mam02, MY08, Mir01, MSW01, Nic08b, NBW07, OL02, PG09, Pal00, gPB02, Pas06, PPSW04, Pon06, Poz08, Psa02, RAS08b, Sen08b, SK06b, Son08, Spr01, Spr03, Sta05, SP00, Vag03, YL00, Yan03b, YZL09, Yao01]. **Markov-additive** [Ilt00]. **Markov-dependent** [SK06b]. **Markov-switching** [Dav04, Haa08, Liu07a]. **Markovian** [BHY09, FG04, Gap04, KKAK08, MNN09, Pet08]. **Marshall** [BR08]. **Martin** [Hob07]. **Martingale** [MY09, MV01, SKS09, Alb08, Ara01, Ara05, CHD08, CC08c, Guo08, HCSV00, HCW08a, JPL09, LS02b, Lep03, Li03b, LBSM00, Nie04, Ose09a, SS07c, Yu08a, Zho09]. **martingale-differences** [Nie04]. **martingales** [AR03a, Cha02, CP00, GLX07, IM08, LS00c, MN01b, Rao02b, Ren08, Ren09b, Wan09b, Yos09, dlPZ02, vZ00]. **masked** [KY00]. **Masking** [ZF06]. **mass** [JO08, Roz09b, RS08]. **match** [HH03b]. **Matched** [Lac04, Llo08]. **Matching** [CM08a, CKM03, CFCL03, CM06, MSC08]. **mathematical** [GLML09, PL09b]. **mating** [MdPR07]. **matrices**

[AK07, CG02a, CC08a, EM09, FH07, GM08, GKM03, Gha00, Kle03, KMS08, MPA07, PMJ08, PLZ03, ST06, Zaj09]. **matricial** [Duc04, Duc10]. **matrix** [Asc09, BD05b, BG09, Bra02b, BP08, Cor04b, DaY08, Fal05, Fan02a, LH08b, LS08b, LZ05, Lyh05, MB08, Mon06, NHO03, ÖK07, PZL04b, Pap06, PK07a, Sch02, SvPtK08, SXLX07, SS05b, SZ08b, Tri08b, WZ08, WZ09b, YW09]. **matrix-valued** [DaY08]. **matrix-variate** [Tri08b]. **Matsumoto** [Hob07, Kou06]. **Matusita** [AFMGJG05]. **Max** [SS06a, CL06b, Fah00, Has05, Has06a, HS00, MR08b]. **max-domain** [Has05, MR08b]. **max-limit** [Fah00]. **max-limits** [CL06b]. **Max-semi-selfdecomposable** [SS06a]. **max-stable** [Has06a]. **Maxima** [BDM08, WT04, AKK$^+$02, Bar01, Dud08, HH01, Has02, HH05, Has06b, HS03b, Mat03, NZ00, Ose09b, Sco03, TB09]. **Maximal** [Chr00, HZ09a, MR08a, ML09a, Wan04, Wan09b, Yan04, Bha05b, FMS00, Fro03, HK03a, Har08, HX02, IMS06, Kle03, XYC09, Yu08b]. **Maximized** [So03]. **maximizing** [EK03b]. **Maximum** [AK07, Ars09, CG02a, FJ01, GZ06, HS07a, KR04, Leó01, MN01a, Mla09, MZ04, Per02, AHEA04, AZ04b, Ano02f, AK09, AVG08, BK08a, BH03, BB03, BC03, Bis01, Car04, CL06a, CP05b, CNX06, CG08b, CS05b, CFUOV00, CB01, Cor04b, CFH02, CG02c, Dar03, Del03, Eis08, FS01, Fuj07, Gao01, GS07, Has04, Kar02, KC03, Kyp09, LC05, Mar02, MMB07, PR09a, Per09, dR06, RC00, SLF09, Sta00, Szk02, Tia09, WS04, XTW06, XL06, ZR06]. **maximum-likelihood** [CFUOV00]. **maxiset** [Che08c]. **Maxisets** [Riv04]. **McKay** [FV08]. **MCMC** [AAHJ04]. **Mean** [DGZ02, SR04, AA01, AY02, AP04, AE00, BD01a, Bar07, BM03b, CM04a, Coo02, DR01a, Deg08, Deh07, Dro06, FK08, Fin06, GM08, HO08, HS07a, HCV05, HMR08, Hut02, KY09, KS08a, Kim00a, KvD05, Lil04, LZZ08, dL01, Mak08a, MP02, Mar01c, NBA06, NC09a, Oli01, ÖK07, Pen01a, PR08, QF03, QZ07, RM03, Sen09, SSB09, WY08b, Yan00a, ZL09, vE01]. **mean-centered** [Deh07]. **mean-covariance** [HS07a]. **means** [BCK01, Csö03, GMM02, HK03a, HCV05, Hu06b, Hu09, JGMGdlV06, KV02, Kim00b, Kru08, LTC04, Li09a, NW05, Ruk07a, UI00, vEZ01, vEZ02]. **measurable** [LFdVA05]. **Measure** [HR09, Ara01, Ara05, Dar04, DL04, DN09, Irl04, Kin08, Lan08, Lou00, Mon07, MS02b, SS07c, Zan03]. **measure-theoretic** [Irl04]. **measurement** [BdC00, Dav05, DG08, DS02a, Fuk05, GP05b, HH02c, Liu07b, SS07a, SZ08a, Wan02b, XY07]. **measurements** [DS02a, GP00a, GLV00, RL08, WH01]. **measures** [Arc00, AES05, BP06, BJ00, BT02, Bos07a, BR02b, CF00, CLM03, CD00, CD01b, Dar01, Duc04, Duc10, Esa04, FS00, Gri03, GM00, Guo08, GG00, HH02a, HHC09, Hel09, HS07a, Jam03, Jia09b, KL03c, KK06a, Kow00, Mas02a, OC04, Pak08b, Pro04, Rad07, RS03a, Sha01, VL03, Zaj09, Zap08, dSF06a]. **Measuring** [BCEO01, MF05a, ET07, FWW01]. **Median** [She08, AJ05, Alz06, BIKM09, BCG01, CDRV01, DGZ02, Lia01, MS09b, NHO03, Ozt07, SB00, SM09, Ste05, Wan07b]. **median-resolution** [Lia01]. **medians** [GM06, Hut02, Mer05]. **medical** [ZZ09]. **medium** [HS03b]. **Meier**

[JSV02, LOS03, NT03, Sub09]. **Memory** [Wan09a, AR09c, BHGRV08, INA07, KLL08, LV03, LSEB00, MV01, PR09a, WD08]. **Merwe** [KY04]. **Message** [MS09a]. **Method** [Poz08, AH06a, AB07, AS06, BCC02, BV07, BM03c, BBG05, CL08c, CAM03, CDMLDK01, CM04b, Del03, DG03, Gal01, HK09, Hör03, Kou03, KSG08, Lep03, LX05, LT08, PPRW08, Röl08, SSY02, Sha03, TL04, Tor06, Tsa01, Tsa04, Udd02, Wu08b, YSY08, Zan08]. **methodology** [Ago02, KS05]. **methods** [AE08, AD01, BCD09, Che08c, FG06, GKM03, GJP01, HH03a, HH00b, Lia02a, MR00, QSP01, SD06, WH01, YC04]. **metric** [San05]. **metrically** [Kim00a]. **metrics** [Arc00]. **Metropolis** [FM00, SBF00, Yao00]. **middle** [MNZ08]. **middle-censored** [MNZ08]. **minification** [Ris06]. **minihypers** [AM05]. **minima** [Bar01, DG06a, HBA05]. **Minimal** [BKK09, CMNP07, Coe08, CBR00, DKM02, GBQ03, KL03b, Mon07, RM08, SS07c]. **minimand** [PL07]. **Minimax** [But05, Dro06, Huo05, Jon00, MP06, PM08, PS09b, PS09c, SV02, TLRvdV08, WZL00, vE00, CWL08, Che07b, Eni06, JNS02, MP02, OW03, Pro04, ST03a, Sha08a, SZ08b, Yu07b]. **Minimization** [Nak04, KKM$^+$08]. **Minimum** [BBP09, But04, GO01b, KH08a, Luc00, SV00, ZQ06, AZ04b, BBR06, BBR07, BW05, Bis06, Bon03, Hil00, HZ09a, HF04b, Lee00b, Li00, LCLZ06, Mar02, QC04, SLF09, TSGG02, YZL07, MS09a]. **minority** [Sch07]. **minus** [KMvE00]. **mis** [Coo06]. **mis-specified** [Coo06]. **misclassification** [Che04b]. **Mises** [WJ05]. **mismeasured** [CHL08]. **Missing** [BR04, Pro08, Tri08b, CLR02, GP00a, GL03, KPI09, MP08b, Moj01b, QLL09, Rei08, SXL05, SB08, WW01, WP00, Wu08b]. **misspecification** [Jow06]. **misspecified** [DFK03, Hat06]. **Mitigating** [SS07a]. **Mittag** [KM09b]. **Mixed** [Jia01a, PW08, AFMGJG05, Alt08, CL08a, DS00b, EN03, FM03b, GN08, GSKP09, KM05, Lau06, LLZ04, Lia01, Man05a, MN03, PZL04b, ST03a, SC08, Sue03, SD01, Wu08b]. **Mixed-effects** [Jia01a, Wu08b]. **mixed-level** [CL08a, GSKP09, KM05, LLZ04]. **mixing** [BL09b, Bra02a, CG08b, CHV09, Gan00, JH08, JD08c, KV02, Kon08, LN04, LS05a, Mal01, Mas08, Moo08, Shi04b, WJ08, XYC09]. **mixingale** [ML09a]. **Mixture** [GvLM04, Sha06b, AHEA04, ASS02, Ars05, Bos09, DP00, GST00, HSX05, Hor04, KSW06a, KSW06b, LL08, Lo05a, NZY09, PZ08, Ste05, Wan05b, WZ06a, WX00]. **Mixtures** [Bar02b, BLS05, AA08, BS01a, BC03, CS05a, CC01b, CMS05, EFL02, FY00, FJ04, Fot04, FV09, FS08c, Gri08, Kim08, Kim13, Lim05, MSH03, Pal01a, PM06, PM08, gPB02, STKF08, Vin08, YS00]. **ML** [RC03]. **MLE** [DGJ09, XL09]. **MLEs** [BM03a]. **MM** [SB06]. **MM-estimators** [SB06]. **MMLEs** [TS09b]. **modal** [Gut00]. **Modality** [BLS05, FI06]. **mode** [GS02, HZ04a, MK08c, RS00, SWM09]. **Model** [Jow06, PBH09, SQMK06, Yue02, ZP02, ASG04, Ago02, AT08c, BGM03, BB03, BRRZ03, BN01, BM05, BM03d, BV08, BK08c, CC08a, CK01, CFM01, CK05a, CP05b, CWL08, CL09, CL07, Ciu09, CFH02, DS00a, DG08, DMP01b, Di 00, DG07, Dup06, Efr03, EHMM08, FJA09, FWW01, FS06, FRG06, FF09, FM03b, FM04, FRSWT08, Fin03a, Fit06, For00, FM05, GP07, GW09, GR06,

Gap08, GO01b, GQR06, Gri02, HM06, Han03, HWZ09a, HN02, HWL08, HZ09b, HYL04, Hyn07, IPP04, IM05, JS07, JK07, Jia01b, JL07, KD04, KF08, KC08, Kra04, Kyp09, LTC04, LB07, LR08a, Led08a, Lee03, Leo09, LZC05, LWD07, LK07, LWT08, LYZ08, LL09a, Lia02a, LC05, LSL00, LW08b, LV05, LJ01, LXZS09, LX01, Ma03, Mam02, MZ05, Mar01c, Mar02, MY04, Mei08].
model
[MZG08, MGW02, MS02a, Mon07, MGB05, Nak04, Nam03, NO06, NBA06, NC09a, Nia09, Nin05, OM06, Omo07, Orm00, Özk08, PW08, Pan04, Pap06, PL09a, PZ08, PS06b, Per02, PS09b, PS09c, PD09, Pre09, QF02, Rek09, Ren09a, Sar00, SLC09, SSR08, Sek08, Ser00, Shu04, So03, Son09, ST01b, Ste05, SL09b, SZ06, SZ00, SZ02b, SS05b, Sun06a, SZ08a, SD01, TSJZ01, TJ06, TW06, WZ09a, Wan05b, Wan07b, WP08, Wan08a, WC03, WIL01, WC04, WX00, XL09, XZJ08, XWS05, YZL08, YZ09, YZL09, YH09, YPD09, Yu07a, Yu09b, YH08, YZG08, ZWY05, ZZG06, ZR06, ZBZ09, ZK06, dJP04, dL05a, dlHRB05].
model-based [PW08]. **Model-robust** [Yue02]. **modeled** [LP09]. **Modeling** [HC09, Nic08c, DMP01a, Haf06, KF09, KY00, Lau06, ZZ09]. **Modelling** [Han08, HS08b, PMZP07, ZJ09b, MRP04, UD09]. **models**
[AHEA04, AH02, AV01a, ASS02, AT08a, AB08b, AG09a, Alt08, AT08b, ANV06, AP02b, AGJ04, Ara01, BN00, BE09, BL08, BL09a, BLV04, BPvZ04, BC05, BBZ08, BM09, BHK04, BB02b, BO02, BhRH04, Bib05, BHHM04, Bis08, BMR00, BdC00, Bos09, Cer07, CHD08, CC08b, CKM03, CD05, cC01c, CM07, CC08c, CHL08, CS08c, CYJL01a, CYJL01b, CÖ02, Cho08b, CH09b, CA00, CS05b, Con05, CFUOV00, CB01, Cor04a, Cor04b, CDRV01, CHN04, CF06, CPG07, CV08, DL06, DS01b, Dav05, DMB02, DS02a, DGJ09, DP03, DvdAW08, Duc04, Duc10, Esh04, ET07, EWI04, FR01, FR02, Fan02b, FGMS08, FC08, FE08, FG04, FS08b, Fuj08, FB02, GPC05, GP07, Gal01, GP06, bGhWhZhW07, GP00a, GL03, Geo07, GST00, GP05b, GAW08, GR07, GH05b, GV02b, HL02, HS03a]. **models**
[HSX05, Hat06, Hil01, HS07a, Hol08, HZ03, HZ04b, HWZ09b, HZ09c, Hug07, HH02c, INA07, Jia01a, JFZ05, JL09a, KSW06a, KSW06b, KA07, KK00b, KPK02, KZ08b, Kle03, KMR00, KTZ03, KSG08, KGC09, LLL00, Lau06, Lee00a, LN02, LS05a, LS08a, Li00, LTS01, Li03a, Lia00b, Liu07b, Lyh05, MP01a, Mai08, MRK08, MS07a, Mor05, MSW01, Nag09, Nat01, NBK08, OS03, PW08, PP05, PLGM06, PMVL09, PS09a, Pro09b, PK07b, PK08, Psa00, QLL09, QSP01, RC03, RA08, RCdCLN09, RH02, RMAA01, SBF01, Sco03, SC08, Sha06b, SS00b, Shi04a, SKJ07, SS04, SX08, SB08, SD09, TWW00, TPA08, Wan02b, WZ06a, WO08, WS04, WH08, Wei08, WC04, WB05, WP00, WZW03, Wu08b, Wul08, XTW06, XNF07, XWL09, XY07, YZ08, Yeo05, Yeo07, YSkPkL02, YZ05, YC05, YZ06, YC06b, YZ07b, YWS09, ZM06, ZL07a].
models [ZP09, ZZ06, ZX09, ZB09c, ZB09d, ZY04, ZvdH03, vW05].
Moderate [sDXlyY05, Gao01, GJ09, XL06, Arc02, LV05, Wor01]. **modes** [ACSGV00, Le 03, Le 06]. **modifications** [MS09b, SM09]. **Modified** [CS08a, Coo03, JSV01, KY04, LK06, Wan07a, FCN02, JJ09, JSV02, JSV05, Nat01].
moduli [Jon00]. **modulus** [CC01a, Kab09]. **Moment**

[AZS08, Clé01, GLT08, LL09b, Sha06a, Shi04c, Sou01, Sun07a, Wan00a, WP08, AY02, Ahm02, CM04b, DG06a, FL08, GN08, HRV08, HB04, KK08b, xLxZ04, Lin97, Lin00, LL06, LG09, Mna08a, Mna08b, MRS06, NZY09, Pen02a, Pen08, RM05, Sgi09, Sim09, Tar01, Umb06, Umb08, XYC09, Yoo09, YX06]. **moment-based** [NZY09, Yoo09]. **moment-type** [CM04b]. **Moments** [DWC04, GHL01, Gra09b, KM03a, KM09a, WY08a, AB08b, Ale08, ANV06, BCC02, BM09, Bla07, Bro08a, CS05a, CG08b, CTY02, CKR02, DMMY00, FNA09, Fot04, FN07, GP01, GM03b, II08, JZ04, KN01a, KO04, KK04, KKAK08, Lad07, Mar06, MMV01, Nad08, OM06, Raq03, Ruk09, Sim08, Sze08b, TSJ09, Wil05, WSM09, WW08, YC06a]. **momentum** [Coo03, Coo04, PS06a]. **momentum-threshold** [Coo04]. **Monitoring** [Bro08b]. **monotone** [AH06b, ABG07, BK02, KO04, KD04, Li07, Log03, LK02, Mas02b, Neu07, Pal08, PLLJ06, PCTA00, Por02a, WP00, ZCLH01]. **Monotonicity** [CW05, Llo05, dlCV01, CQX08, Dur03, Mei09, NP08b, SV06, Yu09c, ZB09b]. **Monte** [BBP09, BSS01, EZA04, JD08a, Kos00, Lia09b, Mir01]. **Moore** [LO05b]. **Moran** [IM05]. **Morpurgo** [PN09]. **mosaic** [MPV01]. **motion** [Abu02, Alb08, BNO03, BTW01, BH05, BGT04, CH07, Car04, Dun06, DF11, DLL00, DF02, EN03, Eng04b, ESOO09, GW05, GG02, GK04a, GK04b, HL01, HNS08, IKP08, LN09, LZ07, LLW09, Mak09, MNN09, McG06, MMV01, Nan08, Nie04, NS06b, SL00, SZ05, SZ09b, Tud08, YYL08, ZBZ09, Pou08]. **motion-type** [IKP08]. **motions** [BT02, CI01, DMMY00, Ist06, Mac09, Ole08, SP00]. **Mourier** [Zah00]. **moving** [AAV02, CHV09, sDXlyY05, Gal09, HS03a, HM06, KK08b, Kin08, KH08b, xLxZ04, NZ00, Ros07, Sun09b, WLG01, YX06]. **moving-average** [xLxZ04, YX06]. **mrl** [Fro06]. **MSE** [Oht01, WV08]. **MST** [LS02a]. **MTAR** [LS00a]. **multi** [Ciu09, DGZ02, Ery08, Fuj08, GW09, HC09, Joh02, KS06, KKC08, KS04, SK06b, Sia00, Sun00, Tak04, Vag03, YZL08, YZ09, ZF06]. **multi-casting** [HC09]. **multi-class** [ZF06]. **multi-delayed** [GW09]. **multi-dimensional** [Sun00, Tak04]. **multi-layer** [YZL08, YZ09]. **multi-level** [KS04]. **multi-parameter** [KKC08]. **multi-phase** [Ciu09, Fuj08]. **multi-server** [KS06]. **multi-sets** [Joh02]. **multi-stage** [DGZ02]. **multi-state** [Ery08, SK06b, Vag03]. **multi-way** [Sia00]. **multidimensional** [BJR00, BDG07, DR00, EM08, GK04a, Li09b, Stu00]. **multidimensionally** [CM03]. **Multifold** [Fai01]. **Multifractal** [FS00, AL08, BM01b, Kin08, Lud09, Mab08]. **multifractional** [LZ07]. **multigroup** [PI09]. **multilevel** [GR07]. **multinomial** [CKS06b, GV02b, Le 03, Le 06, Rek09, Ruk03]. **multinomials** [Lie01]. **multinormality** [LPY04]. **multiparameter** [CM08a, CA00, MS08b]. **multiphase** [MS03b, Min09]. **Multiple** [ACSGV00, CP08, Drt08, HH05, Kak08, KFW02, Ano06o, BD01a, BdB09, Bre06, CA06a, CA06b, Gor07, GS08b, Gor09, JL09a, JL09b, KL00c, Lia09a, LC05, MK08c, NW05, PLLJ06, Rei08, She09, Sub09, TMH02, TT07b]. **multiplicative** [Kra04, UD09]. **multiresponse** [Yue02]. **Multisample**

[Miz00]. **Multiscale** [MPV01, LK04]. **multistage** [DS00a, Ten03]. **Multistratum** [AZ04b]. **Multitype** [GMM04, MN09]. **multivalued** [Xu08]. **Multivariate** [AP02a, Bur00, CL09, HW01c, LRW09, Mas02c, NP08a, PLGM06, Pyc03, SS07b, ST01b, AT08c, Ars05, Ars08, Ars09, BB09b, BT04, BRSL08, Bha05a, Blo02, BG09, BKL01, Bro07, Bro11, CG02a, CG08a, CC08a, CHD08, Dub02, ETC00, Fal05, Fra06, FD05, Fur08, GM08, GP00a, GR01a, Ger02, GVGP08, Gri08, HH01, HH05, Has06b, HS07b, Hu09, HC06, Hut02, Kak08, Kim00a, Kos00, KY04, Li03a, LGH03, LL03, Liu03, Log03, LJ01, MS07a, MB08, Mar07, MSW09, Nov03, PR09a, PL09a, PS07a, RS06b, Rao02a, RLÚF03, Rom09, RL08, Ser00, Sha07, SF12, TR02, Umb08, Voc06, WH02, Wit00, WCC07, YK03, Yeh02, ZS08, ZN05, dFF02, vZ00, RC00]. **mutagrams** [MW06]. **mutation** [dSF08]. **MV** [Udd08]. **MV-optimal** [Udd08]. **My** [Joh07].

N [Hal09, Cui02]. **N.** [Ros09b]. **Nadaraya** [Cai01]. **Nardzewski** [HNRV00]. **Narvarte** [Che00c]. **natural** [BLP03, Kok01, KK06a, LBSM00, Mas06b, NZY09, Pom01]. **Navier** [BM03c]. **NBU** [Li04]. **NBUC** [LLJ00]. **ND** [KZ08c]. **near** [BB07a, HH01, HS03b, QL06, YJ01, Per02]. **near-epoch** [QL06]. **near-integration** [BB07a]. **near-maxima** [HS03b]. **nearest** [GBQ03, Lal08]. **nearly** [BPvZ04, FQ03, HP09, Sal02]. **Necessary** [CD01b, LWW09, CLF06, Jia09b, MSW07]. **needle** [JK08]. **Negative** [LCJ06, AA08, AL08, DMMY00, EG09, Fur07, HWZ09a, HW07, HY04b, JZ04, Le 06, Mac08, Mór09, Pen08, PS06b, Roz09b, Ruk09, ST04a, ST01b, Tan07, VU07, WW08, Yu09a]. **negatively** [AZB07, hCW09, CZ07, CH09a, GRT07, HX02, Hua03b, HZ06, KKH08, KRV05, Kuc09, Li09b, Lia00a, Lin08c, Liu07c, Sha08b, SL08, WT04, WCS07, WL08a, Yan03a, ZW01]. **neighbor** [FM03b, KM08, Lal08]. **neighbors** [GBQ03]. **Nel** [KY04]. **Nelson** [DS01b]. **Nested** [Raj09, BB08a]. **nets** [DR01b]. **Network** [dlPGM08, Din00c, Hua09]. **networks** [DHS00, LV07, STKF08]. **neural** [LV07, STKF08]. **neutral** [BHY09]. **Neveu** [KO01]. **Newman** [Oeh00, Oeh01]. **Newton** [Ver07]. **Neyman** [Ing00]. **no** [Pal01a, ZWWC07]. **noise** [DZ02, GvLM04, KF08, MSC08, MN01a, MN04, RC03, SS07c, Wan05a]. **noises** [Lon09]. **Non** [AR03b, EKK06, PW00, Alb08, AP02a, And05, BW08, BC01, CLR06, CS05b, CD01b, DS01b, DR08, ET05, EKS05, FS08a, FS06, Fuj07, GC03, Gra09b, Hor04, Hou05, HCW07, IM08, JL09b, JYZ08, KP02, Led08b, LZD09, LWW09, Lia02a, Lin09, dL01, MP01a, MN09, Mak08b, Mar07, Mi06, MPS06, NBK08, PS06b, PS00, Pro03, Ren09a, Roz09b, Sch00, Shi09, Sit02, TP09, Tri04, WD08, Wan08c, WH09, ZWWC07]. **non-autonomous** [WD08]. **non-Bayesian** [Lia02a]. **non-Brownian** [Alb08]. **non-central** [Gra09b, Hor04]. **non-centrality** [LZD09]. **non-classical** [DR08]. **non-degenerate** [BW08, JYZ08]. **non-dichotomous** [MPS06]. **non-discounted** [Ren09a]. **non-dominated** [MP01a]. **Non-exponential** [AR03b]. **non-extinction** [MN09]. **non-Gaussianity**

[HCW07]. **non-homogeneous** [Led08b, dL01, NBK08]. **non-identical** [Mi06]. **non-ignorable** [CS05b]. **non-independent** [Hou05]. **non-inferiority** [JL09b]. **non-interaction** [LWW09]. **Non-isomorphic** [EKK06]. **non-linear** [CLR06, FS06, GC03]. **non-Lipschitz** [Lin09, Wan08c, WH09]. **non-Lipschitzian** [Sit02]. **non-Markov** [DS01b]. **non-negative** [PS06b, Roz09b]. **non-normal** [ZWWC07]. **non-normality** [ET05, Mar07]. **non-optimal** [Pro03]. **non-orthogonal** [EKS05]. **non-parametric** [AP02a, And05, KP02, Mak08b, Sch00, Tri04]. **non-recurrent** [Shi09]. **non-regular** [BC01, Fuj07, IM08]. **non-response** [CS05b]. **non-singular** [CD01b]. **non-stationary** [PS00, TP09]. **non-symmetric** [FS08a]. **Non-uniform** [PW00]. **Nonanticipative** [Lep03]. **Noncanonical** [OE08b]. **noncentral** [SvPtK08]. **Nonclassical** [BK04]. **Noncommutative** [Sto09]. **nonhomogeneity** [CGK06]. **nonhomogeneous** [LLL00, LRM00]. **nonidentical** [Xia08]. **nonidentically** [San05]. **nonignorably** [Wu08b]. **noninformative** [SL00]. **Nonlinear** [HB01, Als01, BK01a, CHD08, CS08c, Ciu09, CFUOV00, CF06, CV08, FC08, GPC05, GP00a, HO09, Hil03, HH02c, KKH02, Lee00a, LS05a, Li00, LJ01, Pro09b, Ren01, RSY02, SL09a, Shu04, SFS03, TWW00, TP03, WN09c, Wu08b, Xi04, XWL09, YH09]. **nonlinearity** [Wan07b]. **Nonnegative** [YOH00, Bha05b, GP01, IS01a, KRV05, Roz09a, zW06, Wan08b, WSM09, Xie09]. **Nonnegative-definite** [YOH00]. **nonnormality** [GL00]. **nonoptimal** [HP07]. **nonorthogonal** [Han05]. **Nonparametric** [AB08a, Bre08, Cai03, CO06, CCS06, DL06, Efr08, Gør02, Hut03, LSL00, NG02, dR06, RM08, SK06a, VT00, ALOS08, BCAC01, BD01b, COS03, Cer07, CL06a, Che02b, CF01, Con05, DV08, Deg08, Det00, Erm00, FS01, FGMW09, GP06, GR01b, GMdRV02, HZ04a, HZ09c, Hug04, Jan03, KW07a, KE05, Kul01, LN04, LZ02a, Mak08c, MSC08, MP08a, MN01a, Mor05, MSW09, Nai01, OC04, PF07, RS00, RS06b, Son00, TM09, Voc06, Wan07b, YZ07b, Yue01, YW04b, ZD04]. **nonproportional** [GE07]. **Nonregular** [YB07, BCLBMR00]. **nonstandard** [Arc02, Jia01b]. **Nonstationary** [Ma03, dBC06, CL06b, Cho05a, HP09]. **Nontransitivity** [GE07]. **nontrivial** [AL06]. **nonuniform** [Mal01]. **nonvanishing** [BGK07]. **NOP** [Lou00]. **norm** [Fan02a, Gai07, KK00b, LLW09, Mim08, Ose09b, Ren09b, YZ04b, Yu08a, Raq03]. **Normal** [BS01b, PZL04b, Ruk07b, Ser00, Wil05, AL08, ACSGV00, BM03a, BGM03, BM09, Bis01, BLS05, Cac01, Cai00, hCW09, CC01b, Dro06, FK08, FBVW00, FNA09, FJ04, Fot04, FM06, GM08, GO01b, GV02a, GHL01, Han08, HC06, Hut03, IF08, JBB08, JB09, JTS08, Kar02, Kim08, Kim13, LSEB00, Li09a, LB03, LL03, LL08, Lo05a, Lop01, LRW09, MP02, NK03, Nov07, PL09a, PR08, RR01, RA08, Ruk09, Seg01, SV02, SS05b, SW07b, SZ08b, Sza01, TJ09, Wan02a, WBG04, WM06, WC04, WX00, Wul08, XWL09, YGK08, Yan00b, ZWWC07, vEZ01, vEZ02]. **normal-agreeing** [GV02a]. **normal-inverse** [Kar02]. **normal-Laplace** [JTS08, TJ09]. **normal-symmetric** [HC06]. **normalising** [KW07b]. **normality** [AW06, DG03, ET05, GP00a, Gir04, HO09, HZ06, Hut02, KSW06a, LLOS09,

LYZ08, Mar07, Mir07, Rou00, Ten03, Woe03, XTW06, Yan03a]. **Normalizations** [ED02]. **normalized** [AHEA04, Cer08, Den03, Den07, JH08, JR07, Kos09a, Kul06, MC07a, Wan02c]. **normally** [SvPtK08]. **normed** [CG08b]. **normings** [Bis01]. **norms** [HZ03, HZ04b, SZ05, Zah00]. **North** [EM09]. **Note** [DvdAW08, Ann07, Ano03u, AS02, Aur08a, BD05a, BC00b, BS06a, BD01a, BS04, BL09a, BHZ00, BLP03, BLV04, BE08, BTW01, BW05, BO02, Bib05, BD05b, Blo02, BI02, Bor00, BKL01, BRR01, BZ06, Bru09, BPC09, Buz09, Cer07, CC08b, Che06, CM07, CHL08, CWZ08, CI09, CmHP02, Dai03, DG08, DK08, DGNR08, DG03, DK02, Dud03, ETC00, Ewa08, FQ03, FLQ03, Fuj07, GP05a, Gan00, GLX07, GL08, GJ08, GPC09, GMdRV02, Guo08, HS08a, HM06, Han03, HC04, Hil02, HW01a, HSV98, HV00, HH00b, HZ05, HF04b, Hug01, HYL04, Hug04, IM08, Ili00, Jac08, Jia06, JD08b, JB05, Jur00b, KM03b, Kim08, Kim13, Kol00b, Koz05a, Koz05b, Kyp09, Lac08, Lan08, Lec08, LCLZ06, Li07, Lin04, LT00b, LO05b, Lop08, LBMD05, LQ04, MS08a, Maz00]. **note** [Mei08, MRS06, NW05, NRS05, Neu07, Pak08b, Pal00, PLZ03, Pet02, Pro08, Psa09b, Pui08, Rod00, Röl08, RN00, Sco03, SH09a, SWM09, SW01, Ste01, STKF08, SLF06, Sun00, Sun07c, Sun08a, Sun08b, Sun09b, Szk02, TSJ09, Tar01, TN09, Vol06, WW01, WBG04, Wan06, WL08a, Wan08a, Wen07, YY08a, YZ08, YV06, Yu07a, Yu09b, ZR06, Zha07b, ZCCH09, ZRQ09, dSF06b]. **Notes** [Ago06, Shi09]. **notion** [BGHP04, NOP01]. **notions** [BI02]. **novel** [Has06a]. **Novikov** [Stu00]. **NPMLE** [MNZ08]. **nuclear** [Mas06a]. **Nugget** [LTY08]. **nuisance** [KZ08b, LY05]. **null** [FvE01, GVS00, GVGP08, Sen08a]. **null-distribution** [FvE01]. **Number** [HA03, BB04, dCB00a, CP05a, CL08a, DHS00, Eis09, FQ03, GLS08, HH01, HS03b, HYL04, Küh01, Kyp09, LRM00, Lo05a, Mah04, MdPR07, OMM09, Por02a, Pou08, PDM01, Rei08, Sch08, ST03b]. **numbers** [Bez06, CDMLDK01, GST00, GLS08, HCW08a, Jen04, ML09a, ML09b, QH09, Shu09, WHSL08, YAT09, Ber01, CV09, Chr00, Gut06, HU06a, JKK05, Kru08, Kuc05, LL05, Ole01, SM06a, Ter03, Ter08, Tóm05, zW06, YL00, YSY08, YJ01]. **Nummelin** [Clé01]. **NWU** [Ryc02].

O [ZJ09a]. **objects** [Por02a, Por03]. **Observation** [ZB09d, GT04, Lee04a, ST09, Tri08b, ZB08]. **Observation-driven** [ZB09d, ZB08]. **observations** [ADJ07, AF01, BHH08, BCG01, CQ03, DS09, Duc09, FM04, GS03b, HK03b, JJ09, JTQ09, MNN09, MP08b, Muk09, Pon06, Poo06]. **observed** [Bis06, CP06a, Din03, LS04b, Lon09]. **obstacles** [ZZ08]. **obtain** [AB07]. **obtained** [EKK06, OW03, PLZ03, PZL04a, Yat02]. **obtaining** [BL07]. **occupancy** [Mir07, Nak08, Zel06]. **occupation** [BGT04, DS00a, DS01b, GST00, Hoo02, Lab08, Tal08, YY08b]. **occurrence** [Cha05, OL02, Poz08]. **occurrences** [HA03]. **odd** [II08, Wit02]. **odds** [CM07, Kim03, KD04]. **offspring** [GMM04]. **often** [QS05]. **Oja**

[NHO03, She08]. **OLS** [Vou06, YPD09]. **OLS-based** [YPD09]. **OLSE** [SS00b]. **omitted** [Nam03, Oht02]. **On-line** [And05, SS08b]. **once** [TT08, Dai05]. **once-reinforced** [TT08]. **one** [BM04, BB02b, CW07, DW02, Fin03b, GLX07, Gut00, HS00, Hut03, Jia09a, KK00a, Kok01, LX05, LGH03, LWW09, Lin08b, Log03, NS06b, Pal01a, Por03, Wan02a, Wan07a, WY08a, WX08, XW09, Zha01c, vEZ01, vEZ02]. **one-dimensional** [DW02, GLX07, Jia09a, NS06b, WY08a, WX08, XW09, Zha01c]. **one-parameter** [Pal01a]. **one-sample** [KK00a]. **one-sided** [BM04, CW07, HS00, LGH03, LWW09, Lin08b, Log03, Wan02a, Wan07a]. **one-step** [BB02b]. **one-way** [Gut00, Hut03]. **only** [dE00a, dE00b]. **Operator** [ST06, Cho08a, Ewa08, LVL09, MB06, Sze08a, Yu08a]. **operator-valued** [Yu08a]. **operators** [Mas06a, Rom02, dSF08]. **opposite** [HY04a]. **Optimal** [ASS02, AM05, AF01, AHL08, BB08a, BBR05, Bia02, BD01b, BC07, BM03d, BB07c, CWL08, CL08a, GD04, II08, KS04, LG03, MS07a, Mei07, MT07a, PM01, SXLX07, TF05, Tom09, WG03, WZ05, Yoh08, Zho09, Ara01, Ara05, Ath09, BS08b, BM06, BZ06, BCK06, But08, CGK06, CP06b, CI09, DH06, DMB02, Fan02b, FLQ03, Fan03, FT04, GR06, GP00b, GPC09, Han03, HC04, Hil00, HW01a, HN08, HT05, HK08, Jac08, JL09a, JL09b, Jou07, KS08b, KN05, KM05, Lee04a, Lia04, LR08c, MW00, MN01a, Mül01, Nia09, Pal01a, Por03, Pro03, SS09a, Udd02, Udd08, VZ03, ZAC03]. **Optimality** [CCDG02, DvZ05, FM03b, FM04, GS08b, But01, DWZ05, FRSWT08, GR08, Mar01a, STM01, SS03, XNF07]. **optimization** [Che04a, Yao00]. **Optimum** [PM06, GM03a, HP07, PM08, Pro03, Pro04]. **option** [Gag02, Gap08, XWS05]. **optional** [FI07]. **options** [CL06c, RS07]. **Order** [AR09a, CLM03, Pak08a, ADJ06, ADJ07, AM09, AVV09, AB08b, AS01, BK02, BCK01, BCC02, BA03, BS08a, BB08b, BCD09, BLB08, Bar06, BEA09a, BLS04, BGM03, BPR01, BGHP04, BB03, BK07, BRVM03, BR06b, BR06c, Bro08a, CV01, CP05b, CXH09, CW01, CS00c, CKS06b, CB01, Cor04b, CKR02, Cra04, DP03, DS02b, EB03, FM03a, Hei01, HZ03, HZ04b, HZ05, HWL08, Hür04, Hut00, HBK06, JB09, Jon02c, KO01, KK00a, KK05, Kle02, KF08, Koc06, LN02, LQ07, LB03, LNS01, Log03, Lop08, Mab08, MLT00, MR09, MK08a, Nad08, NP08a, Nic08c, OR01, OAAA05, Ozt07, Pap01, PMVL09, PS06b, Raq03, RP02, Ris05, Ros09a, RMAA01, Ruk07b, Ryc08, Ryc09, Sas08, Seg01, Sha07, Sim06, Sor09, Sta02, SQMK06, SD01, VT08, WN09a]. **order** [Woz09, YW06, ZP02, ZB08, dlCV01, dlCC05b]. **order-preserving** [BB03]. **Ordered** [YSN01, Ban08, BS01a, CP08, Cas07, Cho08b, CKS04, CKS06b, Dub02, DC01, FT04, Ili00, IB09, IS03, KW07a, Li02, NW05, SGK09]. **Ordering** [AA08, BB07a, AF09, Fin06, Fro06, GV02a, KK00a, Kle02, Koc06, LT06, LH01, PR09b, WH02, Zha07a, ZB09a]. **orderings** [BRSL08, Col08, GW08, KK05, KS07, RS03a]. **orders** [Bar00, Bar02b, BS06c, BRR02, Cha01, DLS00, DZ04, LNS01, MR09]. **ordinal** [Bis04, KA07]. **ordinary** [BB07a, BZ06, QF03, SKJ07, TW06].

ordinate [Bar02a, BRF06]. **origin** [Fan02b, GL04, Roz09b]. **Orlicz** [Ren09b, Yu08a]. **Orlicz-norm** [Ren09b]. **Ornstein** [Bis01, Bis06, Bis08, BN08, Dit07, EM08, GJ09, KS08b, Liu08, Lon09]. **Orthogonal** [ASG04, Lia00b, PLLJ06, ASS02, CFM01, DDM06, DS00b, Dey05, EM09, EKS05, EKK06, FM04, Geo07, KK06b, KyS05, Lia01, OE08b, PLZ03, PZL04a, PZL04b, SSY02, Sue03]. **Orthogonality** [XNF07, Dar01]. **orthogonally** [CCDG02]. **oscillations** [Din00a, GK04b]. **Ostrowski** [dlCC05a]. **Ostrowski-type** [dlCC05a]. **other** [BJT03, Li02, ZWWC07]. **otherwise** [CKS04]. **outcomes** [Jan08, YKB07]. **outlier** [Pan04]. **Outliers** [Bat05, BD01a, HS08a]. **outlyingness** [DH09]. **over-relaxation** [BSS01]. **overdispersed** [CB01]. **overdispersion** [Orm00]. **overshoot** [Spo07, Tan07].

p [Lee00a, Wei08]. **packets** [LVL09]. **packing** [Xia09]. **pair** [Gua07, LWW09, MT07b, Yan00a]. **paired** [GS03b]. **pairs** [Kow00, Li02, Llo08]. **Pairwise** [dL05a, Kru08, KN00]. **Pakes** [LJ06]. **panel** [BL08, BL09a, JS09, PPRW08, SZ02b, YZ05]. **Papakonstantinou** [APS09a]. **paper** [BS04, GMZ07, HWLZ09]. **paradox** [Kev07]. **parallel** [Li04, LH08a, Lia00b, LV07]. **parallel-flats** [Lia00b]. **Parameter** [BBZ08, AM09, Aic09, Ars09, Aur08b, BP02, BES01, BJR00, BJT03, BHK04, Che00b, Fal05, Fan02a, FGMS08, FV09, Gas09, GQR06, HW07, HKS07, HW01b, HH06, JBB08, JGMGPM03, JR08, JNS02, KKC08, Kle03, KK06b, Kou03, KR09, LS08a, LSSG08, LS06a, LZD09, Lia09c, MW09, MP06, MN03, MZ04, MN01b, OS02, Pal01a, PK07a, Pui08, RA08, SXL05, SX08, VJ08, WZL00, Wan07a, Wan09a, Woe03, YSN01, ZPK08, vE00]. **parameterization** [PL09a]. **parameterizations** [But01]. **parameters** [AM07, AT08a, AA07, BK08a, BLS04, BM01a, FR01, FW08b, Fit06, FNA09, Ili00, IF08, JS07, JSV05, KZ08b, KS08b, KC08, LY05, LG03, LdC07, MW09, MS07b, NBK08, PK07b, PK08, WJ05, WB05, Yu07b, ZWY05]. **Parametric** [Gre09, GLV00, LY05, AP02a, And05, Hol08, HWL08, KP02, Lau06, Mak08b, PPSW04, Pen01b, PS09a, Pon06, Sch00, Tri04, ZvdH03]. **Pareto** [Bra02b, CL09, LR08c, dCD09]. **part** [AVV09, Han03, Nam03, NO06, SS08b]. **Partial** [Ign09, Yoo09, AP02b, APV06, BBZ08, BE08, BJ00, CC08c, CG08b, Deb07, DMB02, DK05, FD05, GH00, GL03, GDM06, Gon08, GK09, HCSV00, Kos09b, LT00b, LaYY03, Mav07, Mla09, MC07b, Poz04, QL06, WD08, Wan02c, WA01, WC04, Yi05, ZR06]. **partial-sums** [WA01]. **partially** [Din03, FT04, GM00, HWL08, HWZ09b, HZ09b, HZ09c, IS03, IW04, KSG08, Liu07b, MZ05, PLGM06, YSkPkL02, YZ05, YC05, YZ06, YC06b, ZX09, ZY04]. **Particle** [FF09, JD08b]. **particular** [HM06, KKH02]. **partition** [LS08c]. **partitioning** [Wal02]. **partitions** [ETC00, Esa04]. **parts** [HZ09c, Mac08]. **Pascal** [MSZ08]. **passage** [Als01, DY04, Dit07, Kok01, LC00, PP09, WY08a]. **past** [DL04]. **pasting** [CI09]. **Path** [BK01a, GK04a, LHLC04, Cha06b, DKM02, Sek08, Yos09]. **path-dependent** [Sek08]. **pathological** [KP00]. **paths** [dSF08]. **pattern** [Cha05, HA03, MR00]. **patterns** [AB07, CP05a, HS08b, Poz08, Wan05a].

Paul [Kev07]. **payments** [LL09a, YZG08]. **peaks** [FR01]. **peaks-over-threshold** [FR01]. **Pearson** [Ago06, Cor04a]. **pebbled** [CM01]. **Penalization** [LX05]. **Penalized** [ABG07, DG06b, Pal08, Bar07, GS07, Gue07, YW04a]. **penalty** [Hua01, LW08b, Ren09a, Sun05, ZZG06]. **percentiles** [HJ06]. **percolation** [LR08a, MPV01]. **perfect** [BS00, HH03b, SS01a]. **performance** [dBC06, Mak08c, NO06, VV00]. **period** [FH06, KG09]. **Periodic** [AG09b, AB08b, AG09a, Bez08, BB05, BhRH04, BL09b, SN04, Sha06b]. **periodically** [BLS04, CG02a, CG08a, SS01a]. **Periodogram** [BRF06, ED02]. **periodogram-based** [ED02]. **Permutation** [AH01, CW07, JL09b]. **Permutations** [Lev00, JF00, Joh02]. **perpetual** [CI09]. **Perpetuities** [BR01]. **Persistence** [Haa09]. **Persistent** [PBH09]. **Persistent-threshold-GARCH** [PBH09]. **perspective** [Dav05]. **Perturbation** [Rom02, ZBZ09]. **perturbed** [Gir09, LC00, LXZS09, YZ09]. **Perturbing** [PL07]. **Petersburg** [CS07]. **Phase** [TT08, Ciu09, Fuj08, Li03a, NH07]. **phase-type** [Li03a]. **pHd** [CY02b]. **phenomenon** [AHV06]. **Pickands** [DK08]. **piece** [BN01]. **piece-wise** [BN01]. **piecewise** [Abu02, CL08c, PMA08]. **piecewise-linear** [Abu02]. **Pitman** [AB09, BIKM09, IK04]. **pivots** [Cor08]. **place** [KS00]. **place-dependent** [KS00]. **placebo** [DWZ05]. **placebo-treatment** [DWZ05]. **Plackett** [MS04a]. **planar** [Gre09]. **planned** [FI07]. **plans** [AM05, AHL08, BB08a, BB07c, Jac08]. **players** [Eis09]. **plot** [AZ04b, OMJ$^+$04, OK06, YZL07]. **plots** [LPY04]. **plotting** [ET05]. **PLS** [CW01]. **plug** [Baí03]. **plug-in** [Baí03]. **plus** [Jan08]. **PMSE** [Nam03, NO06]. **Podgórski** [BK08c]. **point** [AH01, AS02, BR01, BHHM04, BM05, BRR01, CM04a, CR08, Che00c, CCC02, Che09, CM08b, DFK03, DE06, Din00b, Dup06, FJ01, FJ07, Fot09, GM03a, Gir04, Gom00, GVS00, GVGP08, GvLM04, Gri03, HW05, Has04, HS08b, KTM08, LZ02a, LWD07, MNOP03, Nin05, NOP00, PMM09, PK04, WZW03, ZL09, ZLQW07, Zuo01]. **point-lattice** [KTM08]. **points** [And05, AR02, BB09b, CT04, CFR06, Gup09, HP07, HH01, Küh01, LX01, Mat03, MM02, MS02b, NZ01, Pou08, Pro03, RC00, Tot04, Wan01, YS00, Yue01]. **Pointwise** [SW06, BB09a, But00, HK08, KZ08d, Lab08]. **Poisson** [Gat09, AR05, BK08b, BJR00, BSCN09, Bor00, BZ06, Bro08b, BW06b, Cek02, Cer07, CP01, DFK03, FM05, Gat08, Gir04, Gra09a, Gri02, HH02b, Jon08, JZ04, KT03, Led08b, Lef08b, LRM00, LT00a, MS08b, MGW02, MSH03, MT07a, MN08, NBK08, Nia09, Nov03, Roo01, SZ02a, SD01, SR04, Szk02, Vin08, VW08, WZL00, WS04, YZL08, YZ09, Yu09a, YH08, Zha09b, ZJ09b]. **Poisson-binomial** [AR05]. **Poisson-inverse** [ZJ09b]. **Poisson-lognormal** [WS04]. **Pole** [EM09]. **policies** [HW01c]. **Polish** [ETP08, Yan08]. **Pólya** [Gri08, KW07a, KMR00]. **polygon** [DZ01]. **polyhedral** [AW04]. **polynomial** [BM06, Bry00, CWL08, Fan02b, Fan03, GR01b, Hil00, Hua03a, HC02, KLP01, LSL00, Mah04, MPT09, SS00b, Sun07a]. **polynomials** [BC06, Bro08a, Duk07, FS08a, KW07a, Mar06, MK08b, Sen08b, Sun07a,

Wil05, Wit00]. **population** [AAC00, AB09, BC00b, BIKM09, Bar07, CHL01, Din00b, GMM04, Hug07, IM05, KK01, LRM00, Lia09c, Mai08, Nic08a, RM03, SBF01, VJ08]. **population-averaged** [SBF01]. **populations** [ADR05, Bha05a, Bos04a, Cer02, CKS06b, DS02b, GM08, Kak08, KMV09, Li09a, LR07, NZ01, Ryc09]. **portfolio** [FW08b]. **Portmanteau** [BP06]. **posed** [DSBA09]. **position** [AK09]. **positive** [AVV09, Che00a, Col08, DMMY00, DFS08, GO03, IKK05, LX00a, MRK08, Mór09, Nam03, NO06, Roz09b, SvPtK08, Sze08b, Wit02]. **positive-part** [AVV09, Nam03, NO06]. **positively** [KB01, Mat05, Sha08b]. **possession** [FL02]. **possible** [BZ06, CCC02, CQ03, MR03]. **possibly** [FMS04, GMM02, HP09, Pap01]. **Posterior** [HW07, Pom01, BB09a, CKS06a, CM08a, Dah06, GVMSN04, RA08]. **posteriors** [Bas00, GL03, Waa04]. **potentials** [LL04]. **Potts** [LV07]. **power** [BB07b, BHHM04, CW03, Con05, Coo04, CBR00, DG07, ET07, FM06, GL08, GLC09, Haa08, HN02, IV00, KBH07, KvD05, Mak08b, Sen09, SZ02a, Tar05, TLRvdV08, YKB07, ZD04]. **power-normal** [FM06]. **power-weighted** [CBR00]. **powerful** [KW02, Llo08]. **powers** [MR08a, OS05]. **practical** [Kim03]. **pre** [Oht01, Oht02]. **pre-test** [Oht01, Oht02]. **Precise** [BLS08, LL06, Liu07c, Liu09, SL08, WZ03, YX06, ZY08, LS06b, Lin08a]. **precision** [SZ08b]. **preconditioned** [PR09a]. **Predictable** [IW04, Ose09b]. **predicting** [CKM03, YPD09]. **Prediction** [AM09, CYJL01b, Dun06, DF11, HP00, HH02c, JB09, Kli06, RB08a, SW07a, APR03, APS09b, AG08, BGM03, Bos07b, GP05a, GV06, KPI09, KM03b, LR07, MM09, NS02]. **predictive** [BR02a, Bos04a, Bos09, CCS06, Cor08, Dah06, ET07, MGB05, dlHRB05]. **predictor** [DGZ02, YPD09]. **predictors** [CM04a, JL09a, MPT09, RN00, WY08b]. **Preface** [KAS07]. **premium** [ZZG06]. **preorder** [DBS07]. **prescribed** [Fal05, Kon08]. **presence** [AHS07, Coo06, FS08b, GT04, Hen00, Hol08, JK08, KZ08b, NIK02, Psa02, SDR01, Sen09]. **present** [BD01a, dUÁ03]. **Preservation** [BS06c, Bla08, JT08, LNS01, BRR02]. **preserved** [BLB08]. **preserving** [BB03, BRVM03, Mar01a]. **prespecified** [CWL08]. **price** [XWS05]. **prices** [Gag02]. **Pricing** [CL07]. **Principal** [BB09b, Leh05, BX00, BF00, Bou06, Cho05b, Pen08, Sun00, Van08, WL08b, YS00]. **principle** [DR08, KKC08, Küh01, Lee00b, LS01, Lin08a, Man08, Naz09, NT06b, RAS08b, Sha08b]. **principles** [Cha02, sDXlyY05, LC00, MSW07]. **prior** [BB09a, FK08, GVS00, HW07, KG09, LZ02a, Nat01, ST03a]. **priority** [Bro11, HWYZ09a]. **priors** [Cer07, CKM03, GVS00, Har04, Kim00b, SL00]. **Prob** [Ano06o]. **Probab** [BvdV09, DR15, Duc10, dE00b, FT01a, GV08, HV00, HWYZ09a, KM09a, Kim13, Lin00, Oeh01, Pal01b, PS09b, PK08, Rou01a, SF12, Yu09b, vEZ02]. **Probabilistic** [CLR08, IMS06, AG09a, AVdPS02, BM03c, GM06, Hör03, Lee00a, LS00d, Lou05]. **Probabilities** [Sch07, Ber08, BH05, BCEO01, BL03, BK04, CK05b, Che04b, DS00a, DS01b, DLL00, GLX07, GVMSN04, Hil02, Hou05, Hue03, Hug01, KS00, Liu00, MR08a,

Mut08, Naz09, OM06, Osm01, PP09, RR01, Shm06, TV07, WH08, YH09].
Probability
[Bro11, CKM03, CM06, FN07, Hal09, HK09, Joh07, SLC09, Vol06, AGG02, AVV09, AD01, Arc00, Bea07, BKM04, BK04, CF00, CFCL03, CS06, Clé01, Con05, CD00, CD01b, DB09, Dar01, De 08, Dub08, FS06, Fer04, GW09, Gat08, Gat09, GR01a, Gho03, GVS00, Had02, HR08b, HN08, HCV05, Ign09, Jia09b, KL03c, KZ08c, KZ08d, Kum02, LS00c, LB02, LXZS09, Mak09, Mas02c, Mna08b, Nak08, NQMRLÚF01, OC04, Pak08b, PNJ08, RS00, RS06a, Rao02a, RC00, Rou00, Rou01a, Rou01b, SM09, sS09c, Wan00a, Wen03, hZbG08].
Problem [EM09, BV07, BR06a, BHHM04, Bon03, But00, Cha06a, CI09, CKS04, DSBA09, Dai04a, DW02, DWZ05, Drt08, ES09, GR06, GVGP08, HV06, HH03b, He08, IK04, JKZ09, Kra09, KY04, Lee04a, Lef08a, LZZ08, Log03, LG09, Mna08a, Mna08b, Nak08, Pal08, Por02a, Ren01, RSY02, Sza07, Szk02, TT07a, WX08, XW09, ZLQW07]. **problems** [AB07, BC01, CL06a, DFK03, bGhWhZhW07, KPI09, IV00, KK00a, Lin97, Lin00, LR07, Mei09, Mir07, Nag03, Por02b, RS00, Ruk07b, SVB07, SXL05, YZL09, dlPGM08].
procedure [GSTS07, GVS00, GBQ03, Gor07, GS08b, Gor09, GR08, HY01, JNR09, JR08, KL00c, KW02, LB07, Sta00]. **procedures** [CH04a, CS00c, Gor07, GS08b, Lia09a, LLC06, MSC08, NW05, Riv04, TSGG02]. **process** [AAB04, AS02, BMW06, BJR00, BB07b, Bis01, Bis06, BdB09, BN01, BM05, BZ06, Bro08b, BW06b, CP06a, CR08, CC01a, CL08c, CY02a, CmHP02, DFK03, Dar04, DZB04, Deg08, DD06, Din00a, Din03, Dit07, El 08, FW08a, Fer04, FGMW09, Fuj08, Gal09, GS08a, GJ09, Gas09, Gat08, Gat09, Gho03, Gir09, GMM00, Guo08, Haa08, Hai03, HSX05, HP05, Hue03, Iac01, JSV02, JR07, KTM08, KB01, KKH08, KK08a, KS08b, KMS08, Koz05a, Koz05b, KL06, Led08b, LS00a, Lef08a, LRM00, LZC05, LdC07, Lic09, LHLC04, LH08b, Liu06, Liu07a, Man08, MB06, Nag09, NBK08, Otm09, PMM09, PS06a, PS07a, Pet08, Pon06, Pyc03, RAS08a, RP02, Ris05, Ros07, ST03b, Shu09, SV06, SLF09, Sun05, Szu02, Tal08, TJ09, WM03, Wan00b, Wor01, Wri00, Yao01, Yi05, Zha01c, ZL07b]. **process** [ZY08, ZJ09a, ZL09].
processes [Ahm02, AAV02, AM02a, AM02b, AL08, Arc02, AW06, Aur08b, BH09, BK08b, Bal01, Bal02, BJT03, BLS04, BYB08, BL09b, BS09, Bor00, BN08, Bos03b, Bos04b, BR02b, Bra05, Bra02a, Bro08a, CKS06a, CG02a, CG08a, Cer08, CLR06, CLR08, CHV09, CN03, Cho05a, CL07, CM08b, Coo03, Cor08, CH01, DBS07, Dav04, DE06, Deb07, DGNR08, sDXlyY05, Dow09, DM05, Dub03, Dun06, DF11, EM08, EFL02, EsO08, FH08, FMS04, Fer09, FP07, Fie03, FL08, GA00, GLT08, Gir04, Gne03, GLML09, GMdP04, GMM04, GDF01, GvLM04, Gui01, GJ01, Haa09, Has04, HS08b, Hoo02, HKS00, HZ08, HB01, HW01e, HB04, HBK06, HKLB07, HP09, IKP08, IKAT09, IS03, JT08, JTS08, Kab09, KV02, KPI09, KKY09, KS06, KB01, KK08b, KKC08, KO08, Kon08, KH08a, KJ08, Küc04a]. **processes** [Kul06, LPS09, Le08, Led08b, LN04, Lee06, Lef08b, LJ06, LS06a, LS05b, LX00b, LL04, xLxZ04, Li09c, Lim06, LZ01, Liu08, Lon09, LK04, Ma09, Mac08, Mac09, MiSW00, Mas02c, MS08b, MMB07, MV01, MPY03, MY06,

MMY09, Mla09, MM09, MdPR07, MT07b, Mon06, MC07b, Moo08, Nan09, Neg01, Neu04, NBW07, OL02, OE08a, PR09a, PB03, PP09, PMM09, gPB02, PBH09, Pat09, PTA03, PW06, RH07, RB06, Ris06, RB08b, ST06, Sas08, SS06a, SW06, SW07a, SS07c, Sen08b, SW00a, SY04, Shi09, Shm06, SS06c, SV00, Ste06, Stu00, Sun09b, Szk02, Tak04, TS01, TD08, VvdMD08, VW08, VA07, Waa04, WLG01, Wan02d, Wei09, Woe03, YY07a, YZ04a, YL05, YV06, YP09, YX06, Zap03, ZCCH09, ZB08, ZB05, dSF06a, dSF06b, dSF08, vDZ05]. **Product** [Ano06o, CA06a, CA06b, DG09, CP06b, DMP01b, GX08, Gon08, HY00, Man05a, Nad05, Ole01, PZL04a, Tud08, Wan00a]. **product-limit** [HY00, Wan00a]. **product-sum** [DMP01b]. **Products** [Cha04, AL08, CMNP07, Gha00, LW08a, LQ04, MC07a, Qi03, RW05, Sha06a, Sim01]. **Profile** [LZ02b, FCN02, IR08]. **progenitor** [MdPR07]. **prognostic** [MPS06]. **programs** [Sha08a]. **progressive** [AAB04, BCK01, BCC02, BCK06, Raq03]. **progressively** [BM03a, Cra04]. **Prohorov** [Arc00, DR00]. **Prohorov-type** [Arc00]. **projected** [PR08]. **Projection** [Dey05, AK07, EK03b, Hen00, HCW07, KH01, Ose09b, PLZ03, ZQ06]. **Projections** [Del03, DOKN07, MBY00, Var08]. **projective** [EK03a]. **projectivity** [EK04]. **Prokhorov** [Goe09, HCW08a]. **Prolate** [LR08b]. **Proof** [JL07, DW05, GS02, HY04a, Hob07, Jam03, JY08]. **propagation** [AFS+07]. **propensity** [Bru09]. **Proper** [LT08]. **Properties** [BhRH04, CS00c, Jen01, Lai01, NBA06, NBA07, Ahm04, AG09a, Ara05, AVdPS02, Aur08b, BS08a, BM03b, BRVM03, BO02, But04, CW05, CC08b, CR08, CL09, CV08, DGZ02, Dey05, EK03b, FM05, FH06, FN07, GS07, Gel09, GM06, Had02, Hat06, HRV08, KL00a, Kab08, KTM08, KH01, KKH02, Lee00a, LP03, LHLC04, LZ07, Liu03, LL08, LK04, dL05b, MSZ08, MC07b, Nag03, NT03, Pro09b, SN09, Sia00, Stu00, TT07a, VT08, Wan01, Wan02d, WO08, WL08b, Yan03b, Yeh02, dlCV01]. **property** [Alz06, AR09c, BK02, Bal01, BB03, CF00, CM06, CWZ08, Cui02, GV02a, GLML09, Haa09, KY09, Kou06, LS05a, LCJ06, Lil04, LH01, Liu00, LBSM00, MS08b, Spr01, VA07]. **Proportional** [ZZ06, AH02, BRR02, CM07, Di 00, Kim03, Lau06, NBA06, SD06, Sch07, SZ06, Yu07a, Yu09b]. **proportionality** [TW06]. **proportions** [CCS06, KC03, Nic08a, SH09b]. **proposal** [PMZP07]. **proposals** [AAHJ04, SBF00]. **Propriety** [RA08, Nat01]. **protocols** [ÖW00]. **provider** [Lou01]. **proving** [CM04b]. **proximity** [CP05a]. **proxy** [NO06]. **Pseudo** [ST03a, JM08, LTC04]. **pseudo-generalized** [LTC04]. **pseudo-isotropic** [JM08]. **Pseudo-minimax** [ST03a]. **Publisher** [Ano03u, Ano07t]. **pure** [Ath08, GDF01]. **pursuit** [HCW07].

q [Lee00a]. **QAL** [PD09]. **QME** [Lai01]. **QML** [Pap06]. **quadrant** [KB01, LX00a, RR01]. **quadrant-dependent** [KB01]. **Quadratic** [HC06, LR07, Lop01, BGK07, Bia02, BW06b, CO06, CAM03, EP02, GP07, GA00, GHL01, GP00c, KM03a, KM09a, KS04, Kra02, Li02, LBSM00, NZY09, PMJ05, Pom01, Ruk09, Yu07b]. **quadratics** [PMJ08]. **qualitative** [Had02]. **quality** [FSX02, PD09, Yat02]. **quantification** [LGLDG00]. **quantile**

[AB05, AB08a, AAB04, Che02a, DG03, Hen00, IP03, KKH02, LLOS09, NP08b, OH05, OS06, Ryc02, SS07a, SKPP03, Sim07, SX08, YZ08, YV06, YM01]. **quantiles** [AB04, AB09, Bar02a, BKL01, Coe08, GM06, Ioa04, JSV01, JSV02, Jur00a, KK01, Lic09, Lin08c, Mai08, OR01, PCTA00, SW01, Sun06b, ZS08]. **quantisation** [MT07a]. **quantitative** [ZCL08, Zuo01]. **quantization** [SS06b]. **quantum** [BK04]. **Quasi** [CH07, Hut02, TL04, Ann07, BH03, BS01b, KA07, LZ02b, Szk02, TP01, Zha01c]. **quasi-associated** [BS01b]. **quasi-everywhere** [Zha01c]. **quasi-likelihood** [Ann07, LZ02b]. **quasi-maximum** [BH03, Szk02]. **Quasi-medians** [Hut02]. **Quasi-residuals** [TL04]. **quasi-score** [TP01]. **Quasi-sure** [CH07]. **quasi-symmetry** [KA07]. **quasilikelihood** [Per02]. **quasirandom** [Yue01]. **questions** [EG09]. **queueing** [BBZ08, Ker08, Leo09]. **queues** [KS06, MS03b, Min09]. **Quine** [GS03a].

R. [Ano07u]. **r.c.l.l** [LX05]. **Racetrack** [BL03]. **radial** [GJ09]. **radioactive** [AFS$^+$07]. **radius** [AA01]. **Radix** [GR00]. **Radon** [LFdVA05]. **Raikov** [Gut06]. **Rand** [DWC04]. **Random** [BK07, Din00a, Jur07, Kon02, KS00, Lic09, NS02, Pad01, PRB99, Pal01b, Pel00, QS05, Sha04, SP00, TPA08, AL06, AAV02, AR09a, AG09b, AA08, AZB07, And00, AHV06, AK09, AVG08, ALP08, Asc09, AKK$^+$02, ARN08, Ast01, Aur08a, BC06, BE09, BM07, BL08, BHZ00, BH04, Bar01, BJ00, BW07, Bia02, Bis01, Bis04, BR02b, dCB00b, BS01b, BPC09, BP08, CV01, Cai02, CW05, hCW09, CLO09, ÇA01, CW08a, CWTB09, CC08a, CP05a, Cha01, CKM03, Che06, cC01c, Che07a, CZ07, Che08a, CG08b, CWZ08, Che07b, CM03, CH09a, CM01, Ciu09, CDMLDK01, CFR06, D'A06, DSBA09, Dai00, DR01a, Dai03, Dai04a, Dai04b, Dai05, DHS00, DZ02, DO07, DV08, DZB04, Deg08, DDP08, Den05, DV01, DG09, Dev02, Dev07, DR02, DR15, DK05, Duc09]. **random** [Dud03, Duk07, EM09, ET05, Eis08, ETP08, EL03, EGM06, Ete07, FS00, FS08a, FW08b, FM03a, FP08, FBVW00, FT08, FJ01, FS09, Fur07, Fur02, Gai07, GS02, GA00, GW09, GP01, GHL01, Gha00, GH05a, GLX07, GW08, Gir09, GAW08, GX08, GMdP04, GT08, Gre09, GMZ07, GRT07, Gup09, GS09, HH00a, Has01, HH02b, Has06c, HY00, Hel09, HO08, Hil02, HN02, HCSV00, HNRV00, HCV01, HY04b, HRV08, HMR08, HWYZ09a, HWYZ09b, HX02, Hua03b, HZ06, Hut03, HBK06, IS01a, II08, Jam03, JJQ08, Jia01a, JH02, JF00, Joh02, Jon02a, JKK05, JD08c, Jur00b, KW00, KO04, KPI09, KM06, KK04, KKAK08, Khr01, KM03a, KKH08, KK08a, KM09a, Kin08, KD03, KRV05, KO03, Kon09, Kra02, Kra09, Kru08, Kuc05, Kuc07, Kuc09, KGC09, Lac08]. **random** [Lad07, LS04a, LC00, LS02a, Lee03, LCPY04, Lee04a, LP03, LSEB00, LS06a, LCJ06, LCZ09, Li09b, LQR09, Lia00a, LH01, Lin08a, Liu00, LY03, LaYY03, LW03, Liu03, Liu07c, LL09b, Liu09, Lop01, LGLDG00, Lud09, Mac09, MPA07, Mah04, MNZ05, Maj05, Mal01, MK08a, MP01b, Mar01c, Mas06a, Mat05, Mav07, MF05b, MS05, MNX09, ML09b, MSZ08, Mid08, MSH03, MM09, MS04b, MC07b, Moo08, Muk09, Mül01, Nag09, Nas06, Nat01, Nia09, NC09b, Nik08, NG02, Nyr05, OMM09, Omo03,

OAAA05, OC04, Ost01, OS06, Pal09, PMJ05, PMJ08, PL07, Pel02, Pen02a, PL09b, Per09, PS00, PS07a, PS07b, Por02a, Poz04, PDM01, QZ07, QH09, RM03, RMLD07, Rom09, RW00, Roz09a, Roz09b, Ruk07b, San05, Sch03, Sha07, Sha06a, Sha08b, SL08, Shi04b, Shi04c, Sim01]. **random** [SH09b, SLF09, Sta00, Sto03, SLF06, Sun01, SHV05, Sun07b, Sun07c, Sun08a, Sun08b, Sun09a, TSJ09, TT08, TP09, TSJZ01, Tan07, TKO03, Ter03, Ter08, TB09, Tóm05, TM09, Vol06, WH01, Wan04, WT04, zW06, WCS07, Wan08b, WHSL08, Wan09a, WZ09b, WL08b, Wen03, Wit02, WJ08, WSM09, Xi04, Xia08, Xia09, Xie09, YWWY08, YK00, YT08, YZ02, Yue01, Zan08, Zha01a, ZB09a, hZbG08, dFF02, dlPGM08]. **random-effect-coefficients** [WH01]. **Randomization** [AS07, JKZ09, OM06, ZR05]. **randomized** [Ger08, Ima08, Ozt07, SKPP03, Sim07, Tan09]. **randomly** [CNX06, DS00a, HCSV00, HL01, HCV01, Kra00, Lel08, MMY09, Moj01b, SS05a, SL08, XL09, ZG01, hZbG08]. **range** [AB04, AHS07, FMS04, HW05, HP05, KH08b, Pen01b, Wan09a, YV06]. **ranges** [Hut03]. **Rank** [cC01c, GH00, CP08, DR05, EB03, FvE01, Gao03, GQR06, HZ09a, Hus03, KG06, LLC06, NMO08, SvPtK08, VL03, YZ07a, ZR05, ZS08]. **Rank-based** [GH00, CP08, GQR06, LLC06, VL03]. **ranked** [ASAK00, BES01, MZ04, ÖW00, RM03, WZ05]. **ranking** [CH04a]. **Rao** [Pan04, CI01, Jan03]. **Rasch** [BB03]. **Rate** [Kim00a, Sha01, Ver07, AAV02, AAHJ04, BB09a, Bar06, BGHP04, BH03, BBG05, BLS05, BMR07, But00, Cha06b, Che00b, CHL01, DGJ09, Duc09, Eng04b, FR02, Fot09, FvE01, GW05, GJ02, GSTS07, GVMSN04, GRT07, GR08, Hür04, IF08, KRV05, KW02, LG03, Lia04, LL08, LLW09, Nav08, Oeh00, Oeh01, OL02, OS06, SWM09, SM06a, WHSL08, YPD09, ZZG06]. **Rates** [Bis06, Blo07, Csö03, Gui01, HW05, HZ04a, KV02, KSW06b, KK00b, Mas02a, Arc02, Ath08, BCAC01, Bro08b, EP02, FE08, bGhWhZhW07, Gap04, Gor09, HU06a, JSV01, Li09b, Llo05, Mac09, Mas02c, Mei07, PS09b, PS09c, Sap08, SW06, Tóm05, WH08]. **Ratio** [MN08, ADR05, AS06, BS08a, Bar07, CC01b, CW07, CF06, DS06, FC08, Fuj08, HJ06, KF09, Lad07, LNS01, Lo05a, LZ05, Mad08, MK08a, RL08, Ste06, Tsa01, Tsa04, Wan02a, WJ05, WX00, YZ04a, ZB09a, ZLQW07]. **ratios** [AR09b, Gom00, MZ02, Pui08, Su05]. **Rayleigh** [Fer00, MK08a]. **rays** [Hu06b]. **RCA** [Aue04]. **Read** [Bra02a]. **real** [sDXlyY05, Mah04]. **Realistic** [GH05b]. **rebirth** [GK04a]. **recapture** [Hug01, Hug07, ZvdH03]. **Reconstruction** [Mna08a, Mna08b, NH07]. **record** [AB04, AB08a, AB09, Ali03, AA07, BS06b, BB02a, DR04, Eis09, GO01a, HN02, HBA05, KS07, NZ01, OAAA05, SBH03, ZB09b]. **records** [AB05, ARB09, AM09, AF09, BS06a, DLB05, DS06, Dem08, GLS08, KR04, Kli06, LBMD05, Mad08, RB08a]. **Recurrence** [Gha00, Tak04, SH09a, Sze08b]. **recurrent** [Che06, Che00a, Shi09, Sze08b, Tan09]. **recursion** [Asc09, KSO05]. **Recursive** [Kuz05, Coo02, Son08, SLF06, WZ06a]. **redescending** [CT04].

Redistribution [Bet00]. **reduced** [JGMGdlV06, Nai01]. **Reducing** [PS00]. **reduction** [DP03, MP00, WY08b, Wen07, YC04, YC06a, Yoo09]. **redundancy** [LH08a, VZ03]. **Refined** [LS04a]. **refinement** [YK05]. **refinements** [Xia08]. **Reflected** [GL04, RH07, LX05, Tak04, ZJ09a, ZZ08]. **Reflecting** [Kel06, LWW09]. **reflection** [Pro09a]. **regarding** [Dai00, Dai04b]. **regeneration** [JY08]. **regenerative** [Bha08]. **regime** [BhRH04, FG04, SH09a]. **region** [Bar02a, JL09c, ZAC03, ZM06]. **regions** [FGMS08, HJ06]. **Regression** [Che07b, Lee00b, SZ02b, AV01a, ADR05, Ago02, Aic09, AP02b, APV06, ABG07, AG08, AT08c, ALOS08, BA03, BV07, BC05, BGM03, BE08, BHGRV08, BB02b, BD01b, BHHM04, BMR00, Blo07, BR06b, Buz09, Cai01, CFM01, CO06, CHL08, CW01, Che02b, CÖ02, CAM03, CFUOV00, CFH02, DV08, DMB02, Dup06, Dur03, Efr03, Efr08, Fan02b, Fan03, FS08b, FGMW09, Fuj08, GP06, GS07, GSGMFB03, GP00a, Geo07, GMdRV02, Gør02, GRT07, Had03, HO09, HKS07, HS07b, Hu06b, Hu09, Hua03a, HZ09b, HC02, Ioa04, IWWJ04, JJ09, Jar03, Jen01, JR09, JL09c, Jur00a, KKP00, KL08a, KLP01, KKH02, KPK02, KP00, KS05, Kra04, Kul01, LTC04, Lal08, Lee03, Lee04b, LSEB00, LWT08, LYZ08, Lia02a, LC04, LX01, MW09, Mai08, MS08a, MBY00, MPT09, MP08a, Mid08, MM02]. **regression** [MN08, MSW09, Nam03, NO06, NP08b, NC07, Nia09, Oht01, Oht02, OH03, OH07, OS03, Özk08, Pal08, PP05, PF07, PK04, PL09a, PCTA00, PMA08, QF02, QLL09, QSP01, RS06b, RC03, SB06, SK06a, Sch00, SN09, ST03a, She09, sS09b, SS00b, STM01, Shu04, SFS03, Son09, SX08, SW04, TL04, TM09, Wal02, WH01, WW01, Wan07b, WY08b, XNF07, XWL09, XY07, Yan03a, Yeo05, YC04, YC06a, YSkPkL02, YC05, YZ06, YM01, Yu07b, YWS09, YW04a, YW04b, ZD04, ZF06, ZL07a, ZY04, ZWWC07]. **regression-scale** [MM02]. **regressions** [BL07, Bry00, KLL08, LX00b, WV08]. **regressor** [ALOS08, CHL08]. **regressors** [LLOS09, Nam03, SKJ07]. **regret** [Dro06]. **regular** [AHL08, BC01, Clé01, Fuj07, Has06c, IM08, Jon02a, MP08b]. **regularity** [AM02b, CLR06, Rad07, Zha01c]. **regularization** [AD01, DSBA09]. **regularly** [CNX06]. **reimputation** [SS05a]. **Reinforced** [DM05, Dai03, Dai04b, Dai05, MMB07, TT08]. **Reiss** [Has05, Has06b]. **rejection** [Che05]. **related** [BBZ08, Dev09, Dun06, DF11, Geo07, GT08, HP00, Has04, HP08, HB01, KC08, Lef08a, PAJ05, SS06a, SS07b, SV06, Yeh02]. **relating** [DO07]. **relation** [BGT04, CQX08, DBS07, HY04a]. **relations** [CLM03, D'A06, Man05a, Van08]. **relationship** [GR01b, HHC09, NOP00, Sor09, Sza01]. **relationships** [CLO09, Det00, GVMSN04, Umb06, Umb08, Zuo01]. **relative** [AR05, Fin06, KD03, Li06, MN09, Sch08]. **relatively** [Hut02]. **relaxation** [BSS01]. **release** [BC07]. **relevant** [Nam03]. **Reliability** [KMV09, BS01a, dCB00a, CL08c, CKLX06, GG00, KTZ03, KY00, Led08a, MK08c, NBK08, SSB09, Wan05b]. **reliable** [JK08]. **remainder** [Mir05]. **remaining** [BA08]. **Remark** [Dar03, Vou06, RR01, YZ04b]. **Remarks**

[Hal09, HH02b, Has02, Roz09a, YY08b, Pat09, Pel02, YY07b]. **remediation** [CS00a]. **REML** [RC03, Wul08]. **Removing** [Pro03, HP07, MR00]. **Ren** [Hal09]. **renewal** [AAK00, BI02, Bro08a, CP06a, DW05, GW09, HP05, KS06, MS08b, MY06, Psa09a, Sap08, Sgi09, Sze08b, TSJZ01, TD08]. **renewals** [OMM09]. **renormalization** [Pak08a]. **Rènyi** [HWYZ09a, HWYZ09b, KO01, Rao02c, Sun08b, ZN05]. **Rènyi-type** [HWYZ09a, HWYZ09b, Rao02c]. **repair** [BKK09, BS00, BC07, CK01, HW01c, Mi06, SS01a, SL06]. **repairs** [BS00]. **Repeated** [Gra09a, GP00a, HS07a, MGSB08, RL08, WG03, WM06, XY07]. **repeated-measures** [HS07a]. **replacement** [BS00]. **replicate** [DS02a, GP05b]. **replication** [CD05]. **reported** [Lop02]. **Reporting** [Jan08]. **representation** [Bar09, Coe08, Cri04, IP03, Lin08c, OE08b, RB08b, SD06, Sch07, Sun06b, Sun07a, Vit08, ZCL08]. **representations** [Jur07, MM07, MS09b, PTA03, SKS09, TN09]. **Reproducibility** [De 08]. **reproductive** [TWW00, XTW06]. **Resampling** [dL01, PL07, Yat02]. **Rescaled** [AHS07, Bor00]. **reserve** [CY02a]. **reserve-dependent** [CY02a]. **Residual** [AE00, AY02, AJ00, ADJ06, ADJ07, BA08, BM03b, BR06c, Fin06, KS07, NBA06, Pal08, QZ07, Sin07, YY07a, YAT09]. **Residuals** [CV08, Ago06, Bro07, Bro11, Cor04a, KY09, TL04, Vou08b]. **Resistance** [KO08]. **Resistant** [Gne03, RS07]. **resolution** [Lia01, YB07]. **resolvable** [KM02a, OMJ+04, OK06]. **Resolving** [KG06]. **respect** [BdB09, EsO08, Khr01, KKRV01, Kub08, Küc04a, MSW07, MMV01, SZ05, SZ09b, YL05]. **response** [But01, CS05b, DP00, GM03a, HF04b, MPS06, PNJ08, YW07, Yue01]. **responses** [BT04, BR04, QLL09, Wan00b, Wan02d]. **Restricted** [Gro03, CS00c, DR04, FY00, HW01d, OS02, Ozt07, Piz09, Voc06, WZL00, Wan07a, ZAC03]. **restriction** [ZP02]. **restrictions** [BBP09, DP03, HRV08]. **result** [Dai00, Dit07, DR01b, GS08a, Nic08b]. **resultant** [PR08]. **results** [Abu02, AF09, BCD09, BLS08, CM04a, CN03, Cho08a, CP05c, Dai04b, DS01c, Di 00, Din03, DK05, DGJ09, DF02, FL02, FC03, Has01, Jia09a, LLJ00, LS06b, Lop02, MS02a, Mór09, PZL04a, Psa09a, QC04, SM09, Var08, XL08, dUÁ03]. **retarded** [Liu08]. **retrial** [Ker08]. **retrieval** [LV07]. **returns** [FJ04]. **reversals** [JR09]. **reverse** [LBSM00]. **reversed** [AR09c, Di 00]. **reversibility** [CQX08]. **reversible** [AAHJ04]. **reversion** [The07]. **Révész** [Fro05]. **revisited** [KMM00, Rou07]. **Revisiting** [BB08b]. **reward** [DBS07]. **rho** [SS07b]. **Rice** [Del03]. **rich** [EsO08]. **Ridge** [DP00, Gro03, JJ09, JR09, Özk08]. **Riemannian** [GO01b, KL03c, Pel05]. **right** [BPR01, DB09, DS00a, HcW08b, KL08a, Lau06, Pon06, SH06, sS09b, SB08, Zap03]. **right-censored** [DS00a, HcW08b, Pon06, sS09b]. **risk** [CY02a, Con05, DS02b, Efr08, Fro06, bGhWhZhW07, GW09, GO01b, Har04, HHC09, HWZ09a, KK00b, KD03, Lep03, LZC05, LWD07, LW08b, LXZS09, LR08c, MZG08, Nak04, PS09b, PS09c, Ren09a, Sun05, SZ08a, WH08, XZJ08, YZ09, YZL09, YH09, YH08, YZG08, ZZG06, ZBZ09]. **riskier** [Sor09]. **risks** [CS06, FE08, GMM02, Li06, TV07]. **RNG** [MT04]. **Robust**

[AV01a, Ago02, BR06b, CDRV01, FRG06, GdL00, GV06, OH03, QBZ09, SFS03, ALOS08, Ber03, BM04, CCG09, HW01b, Hut02, KK06b, NC07, RS07, Tom09, Yoh08, Yue02, ZCCH09]. **robustness** [Bos04a, CW03, MBY00, ODO07, WS04]. **ROC** [HH03a, JL09c, Llo02]. **role** [GST00]. **Roman** [KBH07]. **root** [CK05a, Coo03, CV04, Coo04, ED02, Fuk05, HK03b, LX00b, Mak08c, Nag09, Psa02, Sen07, Sen08a, Sen09, Vou06, Vou08b, Wan06]. **roots** [BRF06, MR00, PS06a, Psa00, SO00]. **Rosalsky** [CV09]. **Rosenblatt** [BD05a, Che04a, LN02, Lee06]. **Rosenthal** [IS01a, II08]. **roughness** [Hua01]. **roughness-penalty** [Hua01]. **roundoff** [BRR01]. **row** [BB08a, Udd02]. **row-column** [BB08a, Udd02]. **rowwise** [Kuc07, Kuc09, Sun08a]. **RTI** [Col08]. **Ruin** [bGhWhZhW07, GW09, WH08, YZL09, CS06, CTY02, CY02a, Con05, ES09, Gat08, Gat09, HZ08, KZ08c, Lef08a, LXZS09, Mac09, Sun05, TV07, XZJ08, YZ01, YZL08, YH09, YH08]. **rule** [CS00a, HY01, IWWJ04, KBH07, Moj00, NO06, Pre00]. **rules** [Bis00, FSC03, HP00, HK08, KF08]. **run** [Bél00, But05, CFCL03, FSX02, FSC03, MS04a, Mus00, Vag03]. **Runs** [EF08, AK07, CL08a, Ery07, Ery08, FQ03, FMS00, SK06b]. **Ryan** [ET05]. **Ryll** [HNRV00].

Sackrowitz [CP05b]. **Saddlepoint** [Kol00a, XWS05, AE08, ADR05, Are03, DR01a, FR06, GJ02, Gat08, Gat09, HMR08, PPRW08]. **Safe** [KF09]. **same** [CKS04]. **Sample** [KZS08, LB02, Tan09, dSF08, AK09, BD01a, BIKM09, Cha06b, CC01b, CT04, Coe08, CV04, EB03, GJ08, GL00, Had03, Haf06, HCV05, HC09, JGMGdlV06, KG09, KN01a, KY09, KC03, KK00a, Kol00a, KS05, Lin08c, LZZ08, Mar07, Mat03, MP08b, Mla09, Neu04, NC09a, Omo07, Ozt07, PW08, PS07a, SS02, Sch08, SSB09, SKPP03, Sim07, Son00, Sun06b, Tsa01, VV00, YSN01, Zuo01, dUÁ03]. **sample-path** [Cha06b]. **sampled** [CR08, HS03a, Shi09]. **sampler** [MP00, Omo07]. **samplers** [JD08a]. **samples** [BM03a, Bis04, BW08, Bre08, FN07, HH05, LYZ08, NMO08, RM03, Ryc08, WZ05, WN09a, Yan03a, Yat02]. **Sampling** [LS08b, ASAK00, BLV04, BES01, Bél00, Bha08, Bos04a, cICP09, Che05, DR01a, DS01c, Din00b, FWW01, FI07, Fit06, FS08b, Gra09a, HP00, HMR08, IW04, KSH07, KZS08, Lac04, LK06, Li02, MZ04, ÖW00, ST09, TF05, Wat01, Zha01b, dUÁ03]. **Sampson** [GV02a]. **Satisfactory** [SSY02]. **satisfies** [AL06]. **saturated** [EKS05, QO09]. **Saunders** [GOPB09]. **scalar** [AR03b, BT04]. **Scale** [Ars05, BP02, CCG09, CW07, CMS05, FJ04, FS08c, JNS02, KM06, Kim08, Kim13, Mad02, Mad08, MN03, MM02, Miz00, Ste06, TG02, Woe03, vE00]. **scale-invariant** [JNS02]. **scale-parameter** [JNS02]. **Scaled** [CS00b, MZ06, TG02]. **scales** [Bro09]. **Scaling** [AL00, Eng04a, Lud09, ST06]. **scan** [CGNW01, CG02b, GZ06, SW00b]. **scatter** [Ger02]. **scenarios** [AL08]. **scenery** [FS09]. **Scheffe** [Sha03]. **scheme** [FT01a, FT01b, ST01a, TT08, WH07]. **schemes** [BCK06, FSX02, LWW09, Luc00, PB09]. **Schur** [But08]. **Schur-** [But08].

Schuster [Che00c]. **Science** [Ano01h]. **score** [Bru09, CÖ02, GZ06, LC05, Nic02, Sim07, TP01, WJ05]. **score-type** [GZ06]. **scores** [Buz09, Liu07b]. **screening** [EK04, WG03]. **sd0971** [Ano01j, Ano01i]. **SDE** [AH06b]. **SDEs** [Bri00, He09, Hyn07, Kim01, NS06b, WX09]. **Seasonal** [DDN08, BLS04, DG07, Psa00, Rod00, SO00, Shi04a, UD09]. **seasonality** [Kuz05]. **Seat** [SD06]. **Second** [CB01, Cor04b, DS02b, ASG04, ADJ06, BR08, CW01, DP03, HRV08, Nic08c, RP02, Ris05, Sgi09]. **Second-order** [CB01, Cor04b, DS02b, DP03, Nic08c, Ris05]. **seemingly** [WV08]. **seen** [FS09, Lee04a]. **segment** [Huo05]. **segregation** [CP05a]. **selected** [Jen01, KK01, KMV09, Lia09c, VJ08]. **Selecting** [Rei08, Shi01]. **selection** [Ago02, AP02b, APS09b, BBR05, CCS06, FW08b, GP07, GMdRV02, Gua07, HH03a, HS07b, JFZ05, KF08, Kul01, Leh05, Lia02a, Mei08, Moj01a, MGB05, Omo07, Pre00, QF02, RM03, So03, WY08b, Yeo05, ZP02, ZK06, ZX09, dlHRB05]. **selective** [IR08]. **selectively** [Lop02]. **selector** [WCC07]. **Self** [Den07, Wan02c, AM02a, BM01b, CS00b, Den03, JH08, JR07, Koz05a, Koz05b, Kul06, LPS09, MC07a, ST06, Sal02, iS01b, VA07, Wan05b, YZ08, Zaj09]. **self-adaptive** [BM01b]. **self-affine** [Zaj09]. **self-decomposability** [CS00b, Koz05a, Koz05b, iS01b]. **self-decomposable** [AM02a, Koz05a, Koz05b]. **self-exciting** [Wan05b]. **self-financing** [Sal02]. **Self-normalized** [Den07, Wan02c, Den03, JH08, JR07, Kul06, MC07a]. **self-similar** [AM02a, LPS09, VA07]. **self-weighted** [YZ08]. **selfdecomposability** [Cho08a, Jur03]. **selfdecomposable** [MM07, Raj09, SS06a, Szu09]. **selfsimilar** [MiSW00]. **Semi** [APV06, Pen01b, Pon06, Cho08a, EFL02, FP07, HWL08, KKAK08, Lau06, Lim06, MiSW00, MM07, OL02, Raj09, ST06, SS06a]. **Semi-functional** [APV06]. **semi-Markov** [EFL02, FP07, Lim06, OL02, Pon06]. **semi-Markovian** [KKAK08]. **Semi-parametric** [Pen01b, Pon06, HWL08, Lau06]. **semi-self-similar** [ST06]. **semi-selfdecomposable** [MM07]. **semi-selfsimilar** [MiSW00]. **semi-stability** [Cho08a]. **semicontinuous** [CDMLDK01, RMLD07, Ter03]. **semigroup** [Dar03]. **semimartingale** [Pro09a]. **semimartingales** [Ara05, CO00, Kub08]. **Semiparametric** [SO00, SB08, YWS09, ZZ09, HWZ09b, HZ09c, KL08a, KPK02, Mai08, MRP04, PK07b, PK08, SS04, SZ00, SZ02b, Sun06a, WP08, YZ06, ZX09]. **Sen** [BB08b]. **sense** [Pen08]. **sensitive** [EG09, Lep03]. **sensitivity** [Orm00, Tia09]. **Sensor** [AFS+07]. **separability** [Kow00]. **Separable** [LFdVA05, LZ05]. **sequence** [BPvZ04, Ber08, CL06b, CC08c, Ery08, FS02, GV02b, JD08c, Kol00b, Lin08c, Lou03, Mas02b, Ose09b, SS08b, SK06b, Shu09, zW06, Wan08b, Xie09]. **sequences** [Aur08a, CL08b, Coe08, CG02c, DZ02, DR05, sDXlyY05, Dud08, Ery07, EF08, GM00, HP00, HW05, Has01, HH02b, HX02, Hua09, JH08, JF00, Joh02, Kra00, LY03, Liu03, dL05b, MSW07, Nyr05, RS06b, Rao02c, Shi04b, SM06b, Sze08b, TP09, Vol06, WHSL08, WJ08, XYC09, YY08a, YAT09]. **Sequential**

[Gom00, Mar01c, Pre00, UI00, AH04, BC00b, cICP09, Con05, FT04, HKS07, HY01, HK08, IF08, JD08a, JR08, KC03, KK00b, Lee03, RH02, Tia09]. **sequentially** [Cho08b, FI07, Lee04a]. **Serial** [Hus03, HWL08, PPRW08]. **serially** [DL06, Omo03]. **series** [APS09b, Aue04, BD05a, Bat05, BMR00, BR06c, COS03, Cai03, CCG09, CHD08, Che08b, CS08c, DGZ02, DvdAW08, DvZ05, FD05, FB02, GP05a, GP07, GP00b, Gir04, GLC09, GJP01, Gue07, HNRV00, Hua03b, HB01, Ioa04, JK07, Jur00b, KSO05, LH08a, MF05b, Nic08c, Omo03, Pen01b, PS06b, PPRW08, Pro08, RC03, Roz09b, RV08, Sco03, SN04, Sha06b, Shi04a, Sto03, SQMK06, TMN01, TR02, TP03, Tri08b, TN09, UD09, VZ03, Wan05a, Wei08, Zha06, ZB09c, ZB09d]. **serology** [KM08]. **server** [KS06]. **Seshadri** [GG02]. **Set** [Bal02, Yos09, AVV09, ASAK00, Ale01, Aur08b, BB08a, Bal01, BES01, BJR00, Bor00, Cas07, Had02, IS03, KTZ03, LGLDG00, MZ04, ÖW00, RM03, Wan01, WZ05]. **Set-indexed** [Bal02, Bal01, Bor00]. **set-indexing** [Ale01]. **set-up** [BB08a]. **SETARMA** [ANV06]. **Sets** [Ost01, BCAC01, Baí03, Ber01, BB05, CLM03, DKM02, DC01, ETP08, Erm00, Esh04, FT04, FM03a, HH00a, Har04, Joh02, LX08, OH07, RM08, Sch08, SS08c, TSJ09, Ter08, TB09, Vol06, Wen03, Zan08, dFF02]. **setting** [BB09b]. **settings** [HW01b]. **Sevast'yanov** [DK07]. **several** [BS00, Bro08b, Kak08, Li09a, NMO08, SL06, SGK09]. **sex** [Ibr08]. **Shannon** [Cha06b, ZN05]. **Shape** [BM03b, Che00b, FV09, Pai08, ZPK08]. **shapes** [KT08, Lac04]. **sharing** [LR08c]. **Sharp** [AJ05, DR03, DR04, Efr00, Gai07, Ilt00, Ima08, OR01, Ose09b, Roo01, PK04]. **sheet** [BJT03, DvZ05, Tot04]. **shift** [Mak08c]. **shifted** [BRR02]. **Shiga** [VA07]. **Shiu** [ZZG06]. **shock** [CH09b, GH05b, Li03a, LK07]. **short** [Aur08a, Gap04, HY04a, Hob07]. **shortfall** [Nak04]. **Shot** [SS07c, GvLM04]. **Shot-noise** [SS07c]. **shoulder** [Zha01b]. **Shrinkage** [AW04, Efr00, Hua02, IR08, MS09a, Nam03]. **Sibuya** [CS00b]. **sided** [BM04, CW07, HS00, KvD05, LGH03, LWW09, Lin08b, Log03, Wan02a, Wan07a, WY08a, XZJ08, ZJ09a]. **Siegert** [CLO09, DO07]. **Sierpinski** [LO09]. **sieve** [APR03, Psa03]. **Sieves** [MB06]. **Sign** [TKO03, ÖW00, PS06a, WZ05]. **signal** [BB09a, BH09, MN01a, NH07]. **signatures** [NRS05]. **signed** [DR05, Hel09]. **significance** [Kim03]. **significant** [IKK05]. **signs** [Dai04a, Lev00]. **Simes** [CS08a]. **similar** [AM02a, CS01, LPS09, Por02b, ST06, VA07, YK03]. **Simmons** [PR07]. **Simons** [Cha06a]. **Simple** [Van08, Ath09, BM05, CmHP02, CFR06, DR01a, DG08, El 08, FRG06, FvE01, FSC03, Hou05, Jam03, Jar03, Pan04, PB09, PD09, SS09a, Vol06, Vou06, Wan02b, Wan07b, Wit00, dUÁMM08]. **simplex** [SH09b]. **simplices** [Rom09]. **Simplified** [DW05, JNR09, LH08b, Per02]. **simply** [NW05]. **simulated** [Li00, OW03]. **Simulating** [Dev02, MS04b]. **simulation** [BCD09, Bha08, Cha06b, DS02a, Dev09, EZA04, GdL00, LS00b, Yao00]. **simulation-based** [GdL00, LS00b]. **Simultaneous** [HS00, MZ02, TT07b, Lu06, Sha03, Tri04]. **simultaneously** [Lee04a]. **sine**

[NO00]. **single** [Aic09, Sun09a, YPD09]. **single-covariate** [Aic09]. **single-index** [YPD09]. **singular** [AL00, BP08, CD01b, He09, HNS08, LN03, PP06, Wan08c]. **singularity** [Kim01, KL03c, Ren01, RSY02]. **sinusoids** [KF08]. **sites** [CS00a]. **situation** [Gut00]. **situations** [Yue02]. **Six** [Yeh02]. **size** [AAC00, Asc09, BB08a, BC00b, BB07c, CM01, Coo02, CV04, EZA04, GH05a, GMM04, Hei01, HP05, Hug07, Jac08, KC03, LB02, Mak08c, Sch08, Tan09]. **size-dependent** [GMM04]. **sizes** [BLS08, DC01, Jia01a, MZG08, Mon06]. **skew** [AVdPS02, AB00, Ars08, Ars09, BJB06, FNA09, GHL01, HC06, HC07, JBB08, KM03a, Kim08, KM09a, Kim13, KN08, LL03, Lop01, Lop08, LRW09, Umb06, Umb08, WBG04, XWL09, YGK08]. **skew-Cauchy** [AB00, BJB06, HC07]. **skew-distributions** [AVdPS02]. **skew-elliptical** [Lop08]. **skew-normal** [FNA09, GHL01, JBB08, LL03, Lop01, LRW09, WBG04, XWL09, YGK08]. **skew-slash** [Ars08, Ars09]. **skew-symmetric** [Umb06, Umb08]. **Skewed** [NK03, BvdV08, BvdV09, DMRA07]. **skewness** [HV06, KMvE00, Mar07]. **skipping** [Pro08]. **Skitovitch** [KW00]. **Skorohod** [Cri04, Pro09a]. **Skovgaard** [FC08]. **slash** [Ars08, Ars09, GQT07, GV08]. **slash-distributions** [GQT07, GV08]. **sliced** [TL04]. **slicing** [Kul01]. **SLLN** [DW02, WX08]. **slope** [Dav05, Par01]. **Slow** [Bél00]. **slowly** [MS05]. **Small** [And00, Aur08b, DLL00, FL08, Roz09b, Shm06, Aur08a, BB08a, BB07c, FN07, Haf06, LZ06, LW03, Lon09, Naz09, Ryc09, Tsa01]. **small-sample** [Haf06]. **Small-time** [FL08]. **smallest** [DH09]. **Smooth** [BC06, Cat01, Che02a, CV04, QF03, QH09]. **Smoothed** [SBF00, BMR07, TP03]. **smoothing** [Gue07, Hua01, Kou03, Lee00b, Lee04b, LTY08, ZL07a]. **smoothly** [dL01]. **smoothness** [HZ04a, Lee04b]. **soft** [Dro06, Hua02]. **software** [BC07, Led08a, NBK08, Wan05b]. **sojourn** [BNO03]. **Solution** [BK02, HKV04, Leo09, Ser02]. **solutions** [AH06b, Bez08, Drt08, FH08, LR02, Liu08, LG09, LL09c, MN04, MS08c, Por02b, Roz04, ST01a, Sit02, Szk02, TT03, Wan08c, Xu08, Yin08]. **solvability** [GJZ06]. **Some** [Abu02, AJ00, AM07, Ahm04, AF09, AZB07, Ara05, AW06, BCD09, BM07, BV02, BK01b, Bos07a, CLO09, CN03, Cho08a, CO00, Dai04b, DS01c, Di 00, Din03, DZ04, EWI04, FC03, Gel09, GT08, Har08, Hat06, HX02, Jia09a, KZ08a, KP00, KN01b, KyS05, LLJ00, LLZ04, LH08a, Lia02a, Lia01, LZ07, Liu03, dL05b, MSZ08, MGB05, PMJ05, Pel02, QC04, Ren09b, Sia00, TO03, Umb06, Umb08, Var08, WO08, WJ08, XL08, Yan03b, YY07b, Zuo01, AG09a, AV01b, BRR02, Bez08, BO02, BhRH04, BI02, CD05, Con05, DO07, Dev09, Dey05, DMRA07, Dud03, Dun06, DF11, DF02, EKS05, FY00, GJ02, GDM06, JT08, KM02a, Kla09, KM05, Kuc04b, LN09, LS06a, LNS01, Mac08, Man05b, MSC08, Nad05, OMJ+04, ÖK07, Ren01, RSY02, RB06, Sek08, Ste06]. **some** [Wan02b, Zah00]. **Space** [CM08b, DMP01b, AAV02, AM02b, CB07, DMP01a, Den03, Den07, FH08, FGMS08, FT01a, FT01b, FB02, GP00c,

HCV01, Ilt00, Kim01, KKH08, KK08a, Kol00a, Lim06, LT08, Ma03, Mas06a, Mir01, Pak08b, PMM09, Pap06, PS00, Pro09b, Rao02b, RA08, ST06, Sen08b, Tóm05, TN09, WZL00, YY07b, Zha01c, ZB09d, dJP04]. **space-scaling** [ST06]. **Space-time** [CM08b, DMP01b, DMP01a, Ma03]. **space-valued** [AM02b, Kim01]. **spaced** [Omo03, VV00]. **Spaces** [Bos04b, Bos03b, CV01, ETP08, HCSV00, HP08, HNRV00, JPL09, Lan08, LFdVA05, Liu08, LL09c, MY09, QH09, Ros09a, Sit02, Tud08, Wan07a, Yan08]. **spacings** [BP02, BK08c, DR03, DR04, HW01d, JG04, Mir05, Tor06]. **spanning** [CBR00, GBQ03, KL03b]. **spare** [SS01a]. **spares** [SL06]. **Sparre** [LL09a, Ren09a, YH09]. **sparse** [Lie01, Lim05, SS08c]. **Spatial** [BRRZ03, LC04, LTY08, BL08, BPvZ04, Cer02, CP05a, CFCGM08, Faz03, Fin03a, Gao03, GLT08, Gri02, KTM08, KM03b, LB07, LK04, dL01, MT07b, NMO08, RC03, RL08, RV08, Sim00, ZS08]. **spatial-temporal** [LB07]. **spatially** [CHN04, SS00b]. **spatially-correlated** [CHN04]. **spatio** [PMZP07]. **spatio-temporal** [PMZP07]. **Spearman** [SS07b]. **special** [BM02]. **Species** [GDF01, HP00, LRM00, Pre09]. **specific** [CCDG02, SBF01]. **specification** [Gri02]. **specified** [Coo06]. **Specifying** [Bry00]. **spectra** [CQX08, FS00]. **Spectral** [BYB08, IKAT09, BM02, BR02b, CFCGM08, KTM08, LR08b, Sha04, Shi04a, SXLX07]. **spectrum** [BM01b, Kin08]. **speed** [Dev07, Kon09]. **sphere** [Pyc07]. **spheres** [Sch03]. **spherical** [AV01b, BM07, Del03, FWW01, Fot05, Ist06, IKIS09, JS02, STM01]. **spherically** [PR08]. **spheroidal** [LR08b]. **Spiking** [Pal08]. **Spitzer** [Lac08, Zha01a]. **spline** [Hua03a, Lee00b, Lee04b]. **split** [AZ04b, OMJ$^+$04, OK06, YZL07]. **split-plot** [AZ04b, OMJ$^+$04, OK06, YZL07]. **splits** [Shi01]. **Splitting** [HS07b, BH04, Clé01, Tri08a]. **spread** [BPR01, CHL01]. **Spreij** [Led08a]. **square** [Gra09b, KA07, KFW02, Lad07, Ose09a, ÖK07, QO09, Ten01, WBG04, Wit02, Yao01]. **square-integrability** [Yao01]. **Squared** [BBP09, KMvE00, BM01a, Bir08, CM04a, CL07, DGZ02, FS08b, GJ09, JNS02, LZD09, Man05b, ODO07, SZ08b, vE01]. **squared-error** [JNS02, ODO07]. **squares** [AT08b, BB07a, BE08, Blo07, GR01b, Gua07, Gue07, HLM06, HBK06, HKLB07, JKP01, Lad07, Lon09, Pal08, SN04, SKJ07, Shu04, TW06, Vou08a, YSkPkL02, ZB05]. **Squeezing** [MOM07]. **Srivastava** [Mar07]. **SSAR** [Hil01]. **St.** [CS07]. **Stability** [BHY09, CMNP07, Ete07, Gag02, JD08a, Xi04, Yan00b, AR03b, Bas00, Bib05, CF00, Cho08a, Ign09, Ker08, LT00b, SL09a, SX08, WD08]. **stabilizing** [Fuj00, Yu09a]. **stable** [Aur08b, BH09, BM04, BT02, Bro09, CC02, DDN08, Fer09, Gal01, Gon08, GK09, HKV04, Has06a, Jar08, JM08, Jur07, KP00, Koz05a, Koz05b, LS05b, MRK08, MC07a, MM09, Nag03, Pat09, Pin02, PTA03, SSA09, Woe03, YY08b, ZL07b]. **stable-type** [HKV04]. **stage** [DS00a, DS01b, DGZ02, KZS08, YZ07b]. **stages** [KZS08]. **Stahel** [DH09, Ger02]. **Stam** [GII08]. **standard** [BRSL08, Cho08b]. **starting** [Kra09]. **Stat** [Ano06o]. **state** [CQX08, Ery08, FGMS08, FB02, Ilt00, Lim06, LV07, Mir01, Pap06, SK06b, TN09, Vag03, ZB09d, dJP04]. **state-space**

[FB02, Ilt00]. **states** [DHS00]. **Stationarity** [BB07b, HB04, Liu07a, AG09b, BL09b, EM08, LS05a, PS00, Psa03, Psa06]. **Stationary** [BR06a, Liu08, Ris06, ZJ09a, BPvZ04, Bou06, CG08a, CR08, CG02c, DZ02, DG07, sDXlyY05, Dud08, FS02, FP08, Fit06, GA00, Gne03, Gri03, JH08, Kab09, Kan07, KB01, Lim06, LL09c, Per09, PS00, PS07a, PTA03, PW06, Sas08, Sen01, Sen09, ST03b, Shu09, TP09, TN09, TP01]. **Statist** [BvdV09, DR15, Duc10, dE00b, FT01a, GV08, HV00, HWYZ09a, KM09a, Kim13, Lin00, Oeh01, Pal01b, PS09b, PK08, Rou01a, SF12, Yu09b, vEZ02]. **statistic** [Ali03, BH08, Ber08, CG02b, DWC04, FvE01, GL00, HK03b, Ing00, IKIS09, Jar03, Kla09, Lou03, Lu06, Pas06, SW00b, TO03, VvdMD08, YC04]. **Statistical** [BH09, CCC02, DOKN07, Iac01, Jan08, Kab08, Lop02, NH07, RS07, Wan05a, Bos07b, CC08a, CR08, CV08, De 08, GJP01, Jan03, KKRV01, LA07, LS00c, MP01a, Mil07, NOP01, PAJ05, TT03]. **Statistics** [Bro11, Gat09, Hal09, AB08a, AM09, AR09a, AS01, BC00a, BK02, BCK01, BCC02, BA03, BS08a, BB08b, BCD09, BLB08, Bar06, BEA09a, BB04, BB02a, BV02, BX00, BK07, BW08, Bra02a, CGNW01, CXH09, CKR02, Cra04, DS09, DR02, DR15, EB03, FMS04, For00, GO01a, GE07, GZ06, GV02b, HKM04, HZ05, HZ06, Hür04, Hus03, Hut00, IM05, JB09, JSV05, JGMGPM03, JYZ08, Jon02c, Kab08, KO01, KK00a, KK05, Kle02, Koc06, KG06, LB03, LNS01, Lop08, MR09, Man05b, Mav08, Nad08, Nas09, NP00, OR01, OAAA05, Pak08a, Pap01, Pyc07, Raq03, Ruk07a, Ruk07b, Ryc08, Ryc09, SS02, SS07b, Seg01, Sen07, Sta02, VT08, WN09a, WN09b, WN09c, Woz09, YJ01, Zha08, ZS08, dlCV01, dlCC05b, Joh07]. **status** [Rab00]. **Steffensen** [GO01a]. **Stein** [AVV09, AT08c, Kat09, Lan06, NO06, NS02, Röl08, YW09]. **Stein-rule** [NO06]. **Stein-type** [AT08c]. **step** [BKK09, BB02b, Gor07, GS08b, KSO05, KL00c, KW02, Lia07, Mon06, Ver07, ZZG06]. **step-down** [GS08b]. **step-stress** [BKK09]. **step-up** [Gor07, KL00c, KW02]. **steps** [WCS07]. **Stepwise** [TSGG02, Kul01]. **Stieltjes** [LG09, OS05, ST04b, Szu09]. **Stochastic** [Bar00, Bar01, BS01a, Cha01, GW08, HW01d, LT06, LS00d, MSH03, Mon08, RMAA01, Sha07, SS06b, WZ09a, YT08, ZB09b, AL08, AR03b, AT08c, AS02, AHS07, BHY09, Bar02b, BS06c, Bez08, CL06a, CD05, CLF06, CmHP02, CKS06b, DLS00, DZ04, DM05, DaY08, EGM06, FM03a, FT01a, FT01b, Fie03, Gne03, GM03b, GJZ06, HR08a, Hal09, HW01c, HZ05, HNS08, Ign09, Jia08, Jia05, Jur03, KS07, KKC08, Kub08, Kur08, Kyp09, Lan08, Lee03, LV03, Lel08, LT00a, LX05, LH08a, Lia09b, LNS01, LH01, Lin09, LT00b, LR02, LL09c, MM07, MR09, MN04, MS08c, Mon06, Nag09, Nic08c, NO09, Pet08, PR09b, Pro09b, Rad07, RH07, RB08b, SL09a, ST01a, Sek08, Sha08a, Sit02, Sor09, Spr03, WD08, zW06, Wan08c, WH09, WH08, Won09, WH07, Xu08, YY08a, YV06, Yu07b]. **stochastic** [Zha07a, Zha09b]. **Stochastically** [LL09c, Ban08, KW07a]. **Stokes** [BM03c]. **stop** [DV01, GMM02]. **stop-loss** [DV01, GMM02]. **stopped** [AE08]. **stopped-sum** [AE08]. **stopping**

[Bis00, BZ06, CI09, GR06, HY01, Kla09, LS05b, Mül01, RB08b]. **storage** [LV05]. **strata** [KZS08]. **strategies** [Sal02]. **strategy** [FT04, KN05, YZ09]. **stratification** [Van08]. **Stratified** [KZS08, Bre08, FWW01, HMR08, KSH07]. **strength** [CFM01, DS00b]. **stress** [BKK09]. **strictly** [GA00, Pad01, ST03b]. **strings** [CD05]. **Strong** [Aue04, DFX05, FMS00, He09, IP03, JY02, KF08, Lab08, Led08b, MNOP03, Sun01, WHSL08, ZCLH01, AZB07, BC00a, Bal01, Ber03, BRRZ03, Blo07, CDMLDK01, DS09, GS02, HY00, HCW08a, LN04, Li07, LY03, Mas02c, OS06, QL06, QH09, RS03b, Sha08b, Shi04c, Sun06a, Wan08b, WJ08, YY08a, Yos09, Zha01a, CV09, Chr00, Kru08, Kuc05, SM06a, Ter03, zW06, YL00, YSY08, YJ01]. **Strongly** [Li07]. **Structural** [MR00, AGJ04, Coo06, JTQ09]. **structurally** [Udd02]. **structure** [CL09, Haa08, HB04, Mam02, Ost01, Pan04, PMZP07, SS06b, TV07]. **structured** [RL08]. **structures** [DMP01a, Had02, LQ07, Mar01a, YOH00]. **Student** [Oeh01, AT08c, IKIS09, Oeh00, Tar05]. **Student-** [AT08c]. **Studentization** [Fuj00]. **Studentized** [ADR05, DR01a, HMR08, Kab08]. **Student's** [Wat01]. **Student's-** [Wat01]. **studies** [Lec08]. **Study** [LZC05, BBP09, Che07b, Col08, Jan08]. **studying** [Man05a]. **Sub** [BGT04, GM08, HS03a, MS04b, Muk09]. **Sub-fractional** [BGT04]. **sub-Gaussian** [MS04b]. **sub-sampled** [HS03a]. **sub-vector** [Muk09]. **sub-vectors** [GM08]. **Subadditive** [HH00a]. **subclass** [JNS02]. **subclasses** [MM07]. **subcritical** [GMM00, GMdP04]. **subdifferentials** [Ter08]. **subexponential** [BLS08, CTY02, Gel09, hZbG08]. **subfractional** [Tud08]. **subgaussian** [AHV06]. **Subgeometric** [FM00]. **subgraph** [And00]. **subject** [Bro08b, DP03, HK09, IKK05, PM01, Sha03, SZ08a]. **subject-deletion** [HK09]. **subjective** [BL03]. **submartingales** [Bha05b, FI07]. **subordinated** [Koz05a, Koz05b, Wu08a]. **Subordination** [iS01b, Cho08a]. **subordinator** [Koz05a, Koz05b]. **subpattern** [HA03]. **Subsampling** [MP00]. **subsequence** [Den05]. **subsequences** [DK05, Sto08]. **subset** [CCS06, Jen01, MB08]. **subspace** [Pad01, Tri08a]. **subsystems** [Kle03]. **subtrees** [Mut08]. **success** [LB02]. **successes** [AB07]. **successive** [CH04a]. **succinct** [LS08b]. **Sufficiency** [Bos07b, Liu07b, NOP00]. **Sufficient** [CLF06, WY08b, CMNP07, CD01b, For00, HY04b, Jia09b, LWW09, MSW07, Mas06a, Pas06, sS00a, Wen07, Yoo09]. **sum** [AE08, BPC09, DMP01b, HS03b, Lad07, LCJ06, Mav07, Mir05, MC07b, Nas06, Pal08, Xia08, YT08]. **summable** [Deb07]. **summands** [Spo07]. **Sums** [YZ02, AAV02, AZB07, ARN08, BJ00, BK01b, CW05, Cha01, CNX06, CZ07, CG08b, Clé01, Den05, DV01, DK05, Dud08, FT08, GMM02, Gon08, GK09, HCSV00, HNRV00, HCV01, HRV08, JD08c, JR07, Khr01, KRV05, Kos09a, Kos09b, KH08b, LS04a, Leó01, LP03, LW08a, LQR09, Lia00a, Lin08a, LaYY03, LQ04, Pen02a, PQ03, Pin02, PS07b, Poz04, Qi03, QL06, RW05, Ruk07b, Sha07, Sha06a, SL08, Sun01, Sun07b, Sun09a, TSJZ01, Wan02c, WT04, zW06, WA01, hZbG08]. **sumsets** [Fai01]. **sup** [KK00b, Mim08]. **sup-norm** [KK00b, Mim08]. **super** [Eng04b, HL01, NT06a]. **super-Brownian** [Eng04b, HL01]. **super-exponential** [NT06a].

supercritical [Eng04b, SY04, SV00]. **superdiffusions** [Eng04a]. **superficial** [GP00c]. **Superiority** [ÖK07, WV08, WC03, ZWY05]. **supermartingales** [Cas07]. **Supermodular** [WH02]. **Superposition** [KS06, MY06]. **superprocesses** [LZ06]. **supersaturated** [But05, CL08a, GKM03, GSKP09, IV00, KS04, KM05, LL02, LLZ04, SLC09]. **supersmooth** [vEG08]. **supplement** [WZ06b]. **supplementary** [HN08]. **supplemented** [KM02a]. **support** [Eng04b, HP07, Llo05, PSS00, Pro03]. **supported** [SS01a, SL06]. **supports** [Pen02b]. **suprema** [RB06]. **supremum** [Ahm02, DZB04, Pat09, Sgi01a, Sgi01b, WCS07, vEG08]. **Sure** [GAW08, BW06a, CH07, CL06b, CL08b, Che02a, CG02c, Dud03, Dud08, Fah00, Gon08, HKM04, Hör06, Jam03, KKH08, KRV05, Lel08, LW08a, LS01, LT00b, Mat05, Mon06, NZ01, RAS08b, Shi04b, SM06b, Sta02, TP09, WZ06a, WL08a]. **surface** [But01, GM03a, Yue01]. **surfaces** [DP00, HF04b]. **surplus** [HWZ09a, YZ01]. **surveillance** [And05]. **survey** [SS05a]. **Surveys** [EG09, SVB07, VT00]. **Survival** [Mut08, SZ01, TMH02, AS07, Dub02, Fin03a, Han08, Kos02, KG06, KZ08d, LS00b, MZ02, MZ06, RCdCLN09, SDR01, sS00a, SH06, ZP09, ZZ06]. **survivors** [ZZ06]. **susceptible** [HYL04]. **susceptibles** [Kyp09]. **sustainable** [Ano02f]. **Switching** [OAAA05, BHY09, BhRH04, CC08b, Dav04, Gas09, Haa08, Liu07a, SH09a, Yao01]. **symbiotic** [DFX05]. **Symmetric** [Had02, CFUOV00, Dar04, DMRA07, Fan02a, FH07, FS08a, Haf06, HH02a, HC06, KS08a, KKRV01, MR09, MPV01, Mod03, Nad05, Ose09a, Ryc09, SV06, Umb06, Umb08]. **symmetrical** [CPG07, CV08, GPC05, QC04]. **symmetrization** [Gel04]. **symmetry** [Ber08, KA07, LS02b, Osm01, Sch02, Sim01, YJ01]. **Syracuse** [SM06b]. **system** [BA08, BS00, dCB00a, Dev07, KY00, Llo05, MW09, MNN09, Mi06, ST01a, SS01a, SL06, Tal08, VZ03]. **systematic** [LK06]. **Systems** [SS08a, BRR02, BS08b, BL02, Cui02, CKLX06, FF08, Hil03, Jar08, Ker08, KS00, Li04, LH08a, MS08a, MK08c, NRS05, Ser02, Spr03, Wu08a, Zah00].

tables [KA07, ZB09c]. **Tail** [BvdV08, BvdV09, JKP01, KL03b, NT06a, CFCL03, Fal05, Gan00, GP00b, GO03, HNRV00, KG06, LS02a, LP09, Liu06, NIK02, Sch01b, hZbG08]. **tailed** [CS06, Cho05b, HS03a, HK03b, Kle02, Lin08a, MY06, Pen01a, Psa09a, SD09, TSJZ01, Wan06, WCS07, ZJ09b]. **tailedness** [Ibr08]. **tails** [AKK$^+$02, BB07b, CNX06, CZ07, dE00a, dE00b, HS03b, Jur00a, Liu07c, Liu09, SL08, WT04]. **Talagrand** [Zan08]. **Tamhane** [KL00c]. **Tanner** [Lia09d]. **TARCH** [GLML09]. **Taylor** [GLML09, Haa09]. **teams** [Poz08]. **technique** [BM01b, Clé01, ET05, SS09a]. **techniques** [BD01b, Dar03]. **telegrapher** [Iac01]. **Tempered** [Fot04, Jur07]. **temporal** [LB07, PMZP07, RV08]. **temporally** [CC08b]. **tensors** [Rom02]. **tent** [Hai03]. **term** [LJ01, Mam02, Mir05, RCdCLN09, ZZ06]. **terms** [AB04, AE00, For00, Man05b]. **Terry** [SZ06]. **tessellations** [TM09]. **Test** [Bha05a, Jur00a, LS08a, LA07, Alt08, BD05a, BKK09, BL07, BBP09, Ban08,

BX00, Ber08, BHHM04, Bra02a, Cac01, CK05a, Che04a, CC01b, CS08c, CKS06b, Con05, Coo02, Coo04, CFCGM08, CF06, Det00, DR05, Dur03, Fie03, GR01b, GL08, HL02, HS08a, HS00, HK03b, HT05, HWL08, Hu09, HB01, HcW08b, JG04, Jia01b, JL09b, Kab08, KKY09, KC03, KY04, KL00c, Lan08, LN02, LN04, Lee06, LS00b, LS04b, LWT08, LP09, LX08, Log03, LF07, LZ05, Mak08b, Mak08c, Nag09, NMO08, NZY09, Oht01, Oht02, Orm00, Osm01, ÖW00, Ozt07, Pal01a, PS06a, PLLJ06, PP01, Psa03, Rod00, Sch08, Sim00, SKPP03, Sim07, SGK09, SL00, SZ02a, SR04, Tar05, TKO03, Wan07b, WF00, YW07, YC04, YPD09, ZS08, ZLQW07]. **Test-based** [LA07]. **Testing** [BL08, BBP09, BHK04, Coo06, DV08, Dub02, Hol08, JB03, KD03, KD04, LGH03, Lim05, OS03, Rab00, Sch02, sS00a, SZ02a, SX08, WP00, YZ07a, YC05, AY02, AZS08, BD01b, BD05b, Bis08, CP08, CP05a, CS00c, CY02b, De 08, Fie03, GJ02, GVS00, GVGP08, Gor07, GS08b, Gor09, Jan08, Jar03, Kim00b, KKRV01, KS05, KY06, Li06, LPY04, LA07, Log03, Mei09, NP00, PP05, PLLJ06, PPRW08, Psa06, SH09a, Son09, Ste06, TMH02, Tor06, TT07b, Vou08b, Wan07a]. **Tests** [Cer02, AP02a, AH01, AW06, BPR01, Bur00, dBC06, CW07, CS01, Coo03, CV04, EHMM08, ED02, FCN02, FC08, Fig07, Hu06b, JTQ09, JL09b, JS02, Kla00, LG03, Lia04, Lie01, LC05, Llo08, Lo05a, MU04, MS07b, Miz00, Nic02, NG02, Psa00, Psa02, RL08, Sen01, Sen08a, Sen09, SO00, Voc06, WG03, WZ05, Wan06, WJ05, WN09b, WN09c, WX00, YZ07a, ZD04, ZR05]. **tests-of-fit** [Bur00]. **th** [AK09, CV01, Cha05, DR04, DLB05, Dem08, KR04, Kli06, LBMD05, NT06a]. **th-order** [CV01]. **Theil** [She09]. **Theil-type** [She09]. **their** [ARB09, AA08, Als01, AA07, CH01, CV08, Fot04, GHL01, HK03a, KM03a, KM09a, MSH03, ST06, Sch00, Sha04, Yeh02, vEZ01, vEZ02]. **Theorem** [Che08b, AKK$^+$02, BP06, BW06a, BR02a, Blo02, Cai00, Cha09, CM03, Cri04, DK07, DR02, DR15, DW05, Fah00, FH08, FI07, GS03a, GW05, Gon08, Gut06, HR08a, Hal09, HP05, HNRV00, Ing00, KW00, KO01, Lin08b, LR02, LaYY03, Ma09, MV01, Moj01b, Nyr05, PMJ08, PR07, Pro04, RB08b, Sap08, SW00a, Shu09, Ste01, Sto08, Tal08, VB08, Xia09, Yan00b, Yu09c, ZZ08, BHH08, Bla07, BdB09, CC02, CPD00, Dud03, FU08, GA00, GAW08, JY08, JH08, JR07, KB01, KK08a, LW08a, Mal01, Neu04, RW00, RS03b, Sou01, WL08a, Web06, vZ00]. **Theorems** [KMM00, Als01, AZB07, Bir08, BMR00, CG02c, DS06, Faz03, HH00a, HKM04, HS03b, HPR02, JJQ08, Jia05, Kag02, Kul06, Lau05, LZ06, LCZ09, Li09c, LY03, LW03, Mat05, MS05, NC09b, PMJ05, PMM09, Shi04c, Son00, Sta02, Sto09, zW06, Wan08b, Woz09, WJ08, WX09, YY08a, CL08b, Dud08, JH02, SW06]. **theoretic** [Ili00, Irl04]. **theory** [BEA09a, BS01a, BL02, CYJL01a, DLS00, FF08, Gut06, Hör06, HH00b, LLZ04, Nag09, NOP01]. **there** [Oht02, Sen07, Sen08a]. **theta** [Dev09, GAW08, Sza01]. **theta-dependence** [GAW08]. **thick** [MS02b]. **Thin** [MS02b]. **Thinking** [DOKN07]. **thinning** [TD08]. **third** [Pen02a]. **thoughts** [Kel06]. **Three** [D'A06, ASS02, GKM03, KK06b, KR09, LSSG08]. **three-level** [GKM03].

three-parameter [KR09, LSSG08]. **Threshold** [DFS08, HW01e, BE09, Coo03, Coo04, FR01, HB04, Ibr08, Liu06, Liu07a, PS06a, PBH09, ZCCH09]. **thresholding** [Che08c, Dro06]. **tied** [Eis09]. **Tight** [Ryc09]. **Tightness** [GJ01]. **Tikhonov** [DSBA09]. **tilted** [Cer07, FvE01]. **tilting** [KT03]. **Time** [Gue07, Shu03, APS09b, AH04, Aue04, BD05a, Bat05, BNO03, BO02, Bib05, BMR00, BR02b, COS03, Cai03, CCG09, CG08a, CHD08, CP06a, Cha05, CS06, CQX08, Che08b, CS08c, CY02a, CM08b, DMP01a, DGZ02, DMP01b, DY04, DD06, DN09, Dit07, Dow09, DvdAW08, ETC00, EsO08, FS01, FL08, FG04, FD05, FB02, GP05a, GP07, GP00b, Gir09, GL04, GJP01, GK04b, HH03b, Hoo02, HB01, IPP04, Ioa04, IKAT09, IS03, JKZ09, JK07, KKY09, Kin01, KZ08c, Kra09, Lab08, LS04b, LW08b, Ma03, Mac08, Mak08a, Mam02, MS05, MNX09, Mi06, MS03b, Min09, Nic08c, OMM09, Omo03, PP09, PMM09, PI09, Pen01b, PS06b, PPRW08, PTA03, Pro08, RC03, SVB07, SDR01, Sco03, Sen08b, SSB09, SN04, Sha06b, Shi04a, SV06, SLF09, SQMK06, SZ08a]. **time** [Tal08, TMN01, TR02, TP03, Tri08b, TN09, UD09, VA07, Wan01, Wan05a, WY08a, WH08, Wei08, WZ03, WL08b, XZJ08, YY07b, YZL08, YY08b, Zha01c, ZB09c, ZB09d]. **time-delayed** [GK04b]. **time-dependent** [Bib05]. **Time-frequency** [Shu03]. **time-homogeneous** [Dow09]. **time-integrated** [Mac08]. **time-series** [JK07, Sco03]. **time-space** [Sen08b, YY07b]. **time-use** [SVB07]. **time-varying** [FG04, Mam02, SZ08a]. **times** [Als01, BE09, BGT04, BC07, BN08, Che07a, CO00, FP07, FD09, HF04a, HZ08, Ker08, Kla09, Kok01, LC00, MS05, MY06, Nik08, Pal09, RB08b, SH09a, ST09, Sze08b, dUÁMM08]. **Titterington** [WZ06a]. **Tobit** [Wan07b]. **tolerated** [MMB07]. **tomography** [dlPGM08]. **tool** [Luc00]. **tool-wear** [Luc00]. **Topchii** [AR03a]. **topologies** [Ale01]. **topology** [MSW07]. **Total** [Baí03, HWZ09a, AAC00, BLS08, BK04, CBR00, DV01, IMS06, KKY09, KC03, LS04b, LL09a]. **totally** [Moj01a]. **tournament** [And00]. **toxic** [CS00a]. **TP** [GV02a]. **trading** [Ara01]. **traffic** [Din00c]. **training** [Had03]. **trait** [ZCL08]. **transaction** [Pou08]. **transcription** [YPD09]. **transect** [Zha01b]. **Transfer** [Kag02]. **transform** [Bar00, HH02a, LCZ09, Mon07, Roz09a, Sha07, SY07]. **transformation** [BN00, BE08, BGN08, Bro07, Bro11, CWTB09, CF01, Fuj00, GR01a, GL00, IWWJ04, KS05, QF03, Vou08a, Yeo05]. **transformations** [CYJL01a, D'A06, KKRV01, Yu09a]. **transformed** [CYJL01b, HB04, Liu06, Liu07a, Sar00]. **transforming** [YJ01]. **transforms** [Cai02, MS07b, MY09, MV01, NQMRLÚF01, Szu09, Yu08a]. **transience** [Tak04]. **transient** [Dai05, Leo09]. **transition** [CL08c, CV04, DS01b, Dow09, Pas06, Ros06, SY07, ZCLH01]. **transitive** [PRB99, Pal01b]. **Transposition** [Cho05b]. **tray** [KFW02]. **treatment** [AGG02, AJ00, ADJ06, ADJ07, Bru09, DWZ05, HC04, KG09, MLT00, PK07b, PK08, Ruk07b, YZ07a]. **treatments** [HT05]. **tree** [CP05b, Dai05, GBQ03, JL09c, KL03b, Kin08, MN09, MS02b, Mut08, SGK09, YL00, Yan03b]. **tree-order** [CP05b]. **trees** [BT04, Che07a, CM01, CBR00, DDP08, HS07b, Jon02a, KW07a, KKM+08, Kon02, KO03, KO08, Kon09,

Kou06, LW03, Pal09, Shi01, SLF06, TT08, dlPGM08]. **trend** [AP02a, AHS07, BHHM04, BH05, CK05a, LV03, Psa02, Sen01]. **trend-break** [Sen01]. **trended** [CCG09]. **trial** [KG09]. **trials** [Ery08, MPS06, Ruk03, SK06b, Tan09, YW07]. **triangular** [BW07, BDM08, CPD00, GX08, Has05, Has06b, Kan07]. **trigonometric** [DMB02]. **Trimmed** [KH08b, BD01a, BW08, GL00, Kim00a, LTC04, Oli01]. **triplewise** [Kan07]. **triply** [RL08]. **trivariate** [JB09]. **Truncated** [TP01, BM09, HcW08b, IP03, Lel08, LL09b, Pon06, Poz04, SZ00, SZ01, Sun06a, Tar01, Wan08a, ZR05]. **truncation** [HY00, Ima08, KL08a, LG03, MS08a, SB08]. **truncation-by-death** [Ima08]. **truth** [FL02]. **Tukey** [HR08b]. **tuple** [Lou03]. **turn** [And05]. **turning** [And05]. **Two** [Aic09, Als01, CP05c, Ozt07, Xia08, YZ07b, ASS02, ASG04, AM09, AZ04a, BCD09, BJT03, Bha05a, But04, But08, Cai00, CFM01, Cha01, Che00b, CG02b, CCC02, Che04b, CKS04, CH01, Dar01, Erm00, Esh04, EKM02, EK03a, EK04, EKS05, GM08, GQR06, Geo07, GX08, GL00, Han03, HC04, HY04a, Hei01, HH06, Jac08, JBB08, KG09, KK00a, KK04, KSO05, KvD05, KZS08, LZZ08, MW09, Ma09, MB08, MN01b, NZ01, Neu04, Ome08, Pui08, SS02, Sch08, SH06, SKPP03, TG02, TKO03, VZ03, Vin08, Wan02a, WY08a, WV08, WY08b, WC03, YS00, YSN01, YB07, YT08, YKB07, ZZG06, ZJ09a, Zuo01, vEZ01, vEZ02]. **two-component** [VZ03]. **two-dimensional** [CG02b]. **two-factor** [AZ04a, YB07]. **Two-group** [Aic09]. **two-level** [But04, But08, EK04, YB07]. **two-marginal** [CH01]. **two-order** [Hei01]. **two-parameter** [BJT03, Che00b, HH06, JBB08, MN01b, Pui08, YSN01]. **two-part** [Han03]. **two-period** [KG09]. **Two-sample** [Ozt07, GL00, KK00a, LZZ08, Neu04, SS02]. **two-sided** [KvD05, WY08a, ZJ09a]. **Two-stage** [YZ07b, KZS08]. **two-step** [KSO05, ZZG06]. **two-type** [Ma09]. **two-variable** [Geo07]. **two-way** [WC03]. **Type** [Has09, AAB04, AT08c, Arc00, Ars05, BCK01, CM08a, CGNW01, CM04b, CMS05, D'A06, DZ04, Dur03, Fer00, FM04, GO01a, GR06, GSTS07, GZ06, HKV04, Hen00, HCSV00, HWYZ09a, HWYZ09b, IKP08, IKIS09, JPL09, JKK05, JMP06, KO04, Kar02, KN01b, Kra02, KZ08d, Kur08, Li03a, LWT08, LQR09, Ma09, Nan08, NP00, Ome08, Ose09a, Pel00, PQ03, Rao02a, Rao02c, Raq03, Rou01a, Rou01b, She09, Shi02, SXL05, WA01, XNF07, YSkPkL02, YW04b, ZS08, dSF06a, dSF06b, dSF08, dlCC05a, BM03a, Fot05, LF07, Zhe01]. **type-II** [AAB04, BM03a]. **types** [Ome08, WY08b, Zuo01].

U [YW04b, ZJ09a]. **U-type** [YW04b]. **UAR** [RP02]. **Uhlenbeck** [Bis01, Bis06, Bis08, BN08, Dit07, EM08, GJ09, KS08b, Liu08, Lon09]. **ultimate** [YH09]. **unbalanced** [Gra09b, GSKP09, HS07a, Wul08]. **unbiased** [TW06]. **Unbiasedness** [Hu06b]. **Unbounded** [Zap08, BP06, RW00]. **uncertain** [MLT00]. **uncertainty** [D'A06]. **unconditional** [OH05]. **uncorrelation** [Ost01]. **Understanding** [Kin01]. **unequal** [GM08, LL08, Lo05a]. **unequally** [Omo03, VV00]. **unexpected** [GS08a].

Unfair [Bea07]. **Unfolding** [Pro09a]. **unification** [RCdCLN09]. **unified** [AGG02, EKM02, FSC03]. **Uniform** [Bas00, Ber03, hCW09, Har04, Kav08, LL05, Woz09, AR02, BR02a, Blo07, BPC09, Bur00, CV01, Che02a, DG09, Din00a, EWI04, FY00, FQ03, FvE01, FS08c, Gag02, GMZ07, GR00, HNRV00, HCV01, Jon02a, Jon02c, KV02, Khr01, Lac04, Lee04a, MNZ05, MK08b, MR08a, Mla09, Neu07, OS06, PW00, RP02, Seg01, Ter08, Wit05, YJ01, ZY08, hZbG08]. **uniformity** [Fig07, ZQ06]. **Uniformly** [Yan03a, Fit06, GO02, JY08, Jia09a, LYZ08, QH09, SH09b]. **unimodal** [KMvE00, Ryc09]. **Unimodality** [Ali03, BB02a, Cra04, ODO07]. **Unimprovability** [Gor07]. **Unimprovable** [Ser02]. **union** [HN08]. **uniquely** [CH01]. **Uniqueness** [Jon02a, STM01, BM03a, DFX05, He09, Jia09a, Krä07, Wan08c, YS00, Zha09b]. **Unit** [BRF06, Fuk05, Sen09, Vou08b, CK05a, Coo03, CV04, Coo04, ED02, HK03b, LX00b, Mak08c, MR00, Nag09, PS06a, Psa00, Psa02, SS01a, Sen07, Sen08a, SO00, SH09b, Vou06, Wan06]. **Unit-root** [Fuk05, Psa02, Vou06]. **units** [Li02, WK07]. **univariate** [BC03, GO01b, Kos02, Lia02b, SC05, YS00]. **Universal** [Bro07, Bro11, MT04]. **universally** [Udd02]. **unknown** [AAC00, Ahm04, LdC07, TSGG02]. **unobservable** [CKM03]. **unobserved** [RS06a]. **unrelated** [WV08]. **unreplicated** [ML03]. **unspecified** [SS08b]. **unstable** [BPvZ04]. **unsupervised** [KKM+08]. **until** [Cha05, HA03]. **upcrossings** [Gri03, TS01]. **updating** [Jon08, So03]. **upgrade** [SS01a]. **upon** [LS08c]. **Upper** [GMM02, Nyr05, YH09, CK05b, CDMLDK01, DK08, HBA05, KL00a, RMLD07, Ryc02, Ter03, Wor01]. **urn** [CH09b, KMR00, MMB07, OM06]. **Use** [AT08c, ARB09, BP02, CP05a, Hug07, JB05, KM08, KK06b, Lia09b, RH02, SVB07]. **used** [AAK00, Din00b]. **Useful** [Mus00, MW00]. **using** [AE08, AM05, AR09a, And05, AR09c, BC06, BH09, BL07, BT04, BBZ08, Bha08, Bis01, Bou09, Bru09, Bur00, DMP01b, EK03b, FWW01, FNA09, FSX02, Gal01, GVMSN04, GP00c, HW07, Hug07, JK07, Kab08, KM03b, KSG08, Lee00b, LRM00, Liu07b, Mad02, Mid08, MP08b, MZ04, NRS05, Nav08, PK04, PNJ08, PS00, Psa09a, RM03, Rei08, SSB09, TS09a, TT03, Tom09, Tor06, TT07b, YZ07a, Yoh08, ZJ09b]. **usual** [Lou01, Sor09, Wan02a]. **utility** [Bro09, FW08b]. **utilizing** [FK08, KG09].

validation [Gua07, Lia09a, Son09, Wal02]. **Validity** [DS01b]. **value** [AP04, BV02, FR02, Fal05, Fit06, FF08, GN08, Haa09, Hür03, HLM06, Li09a, LC05, MR09, Pen08, Sch01b, TT07a, XW08, YZL08, dHC06]. **valued** [AAV02, AM02b, BS09, Den05, DD06, DvdAW08, DaY08, Ery07, EF08, FT01a, FT01b, FR06, GLX07, HS03a, HCV01, Kim01, LGLDG00, Rao02b, Shi04c, Tóm05, Wan08b, Yu08a, Zap03, ZB08]. **values** [AB09, AA07, Bis00, CS08a, Dah06, FS02, GJ08, GVMSN04, Hai03, HBA05, KPI09, KS07, KM02b, KL00c, Li06, dL01, MS03b, Moj01b, MC09, Mül01, NZ01, Sim06, SBH03, TT07b, Wan07a, WL08b, ZB09b, Hu09]. **VaR** [IKK05]. **Variability** [Kle02]. **Variable** [JFZ05, Kul01, Yeo05, ZX09, AL06, BBR05, D'A06, Ewa08, FD05, Geo07, GMdRV02, HS07b, Pro08, Roz09a, Sar00,

Shi04b, Wan02b, WY08b, WHSL08, WCC07]. **variables** [AR09a, AA08, AZB07, AK09, AVG08, ARN08, Aur08a, BW07, BDM08, BPC09, Cac01, Cai02, Cha01, CZ07, CG08b, CM03, CH09a, Den05, DG09, Dev02, DR02, Dud03, Duk07, Eis08, EL03, Esh04, Ete07, FRG06, Fer03, FT08, FJ01, Fur07, Fur02, GP01, GW08, GX08, GMZ07, GRT07, HO08, Hol08, HY04b, HRV08, HWL08, HWYZ09a, HWZ09b, HWYZ09b, Hua03b, HZ06, IS01a, II08, JJQ08, JH02, JKK05, JD08c, Jur00b, KW00, KO04, Khr01, KKH08, KK08a, KRV05, Kra02, Kru08, Kuc05, Kuc07, Kuc09, LS04a, Lec08, Lee04a, Leh05, LP03, Li00, Li09b, LQR09, Lia00a, LY03, LaYY03, Liu03, Liu07c, LL09b, Liu09, Lyh05, MNZ05, MK08a, MB08, Mat05, Mav07, ML09b, MSZ08, MSH03, MPY03, Moo08, Muk09, Mül01, NO06, Nas06, NC09b, Nyr05, Oht02, Oli05]. **variables** [Ost01, PL07, Pel02, PS07b, Poz04, QL06, RW00, Roz09b, Ruk07b, Ruk09, Sch03, Sch08, Sha06a, SL08, Shi01, Sim01, Son09, Sun01, SHV05, Sun07b, Sun07c, Sun08b, TB09, Wan04, WT04, Wan08b, WZ09b, Wen03, Wit02, WJ08, WSM09, Xia08, YT08, YZ02, ZL07a, ZB09a, hZbG08, DR15]. **Variance** [Fuj00, TS09a, Yu09a, Alt08, And00, Ara05, AS06, BD01a, BCLBMR00, DW00, dE00a, dE00b, EGM06, GPC09, Gut00, HP09, JTQ09, KR04, KvD05, KGC09, Leó01, LL08, LBSM00, MP00, Mak08c, Mal01, Moo08, Nat01, NZY09, Oht01, Oht02, Pen01b, Pom01, QL06, Ros07, SS05a, Sen07, Sen09, SV02, VvdMD08, Wul08, YZ08, ZL09]. **variance-optimal** [Ara05]. **variances** [BCK01, CGK06, GMM02, Lo05a, OS03, Ryc08, SD06, SGK09, TSGG02, Wan02a, XY07]. **variants** [SC08]. **variate** [Fan02a, Tri08b]. **variates** [LX08, Pap01, SZ02a]. **variation** [Bre06, CH07, DV01, FV08, GH05b, Has06c, MP08b, Yos09, YYL08]. **Variational** [Com07]. **Variations** [BT02, GP00c, Ros09a]. **variogram** [GSGMFB03, PMZP07]. **variograms** [Bar05, SG06]. **various** [Hil02]. **varying** [BLS04, BO02, CNX06, CZ07, CF06, FG04, HWL08, HWZ09b, HZ09b, HZ09c, KO08, Liu07c, dL01, Mam02, MS05, RA08, SL08, SY04, SZ08a, YZ06, YP09, ZX09, ZY04]. **varying-coefficient** [HWL08, HWZ09b, HZ09b, HZ09c, YZ06, ZY04]. **Vatutin** [AR03a]. **vector** [BR06c, Cho05a, DD06, Duc04, Duc10, Gal09, Haf06, KMS08, LPS09, Muk09, OS02, PR09a, PS07a, UD09, Yan00a]. **vectors** [BC06, BP08, CP01, FM03a, FJ04, GM08, GHL01, Has06c, KPI09, KM03a, KM09a, Lop01, MW09, MS04b, Pel00, Pen02a, San05, Shi04c, Sou01, TKO03]. **verifiable** [Lel08]. **version** [Bar07, Dai04a, Dud08, Kra09, MS03a, PN09, Sza07, WZ08]. **versions** [BW06a, RS03b, Sta02]. **versus** [Bru09, JS09]. **Vertex** [Gup09, Dai03, Dai04b]. **vertex-reinforced** [Dai03, Dai04b]. **via** [Ago02, Aur08b, BBG05, BD01b, CFM01, Cha06b, cICP09, Clé01, Coo02, EZA04, GLX07, HH02a, JB09, JD08a, KKM$^+$08, LH01, MZ02, MN08, OR01, OAAA05, TMH02, TM09, YC06a, ZS08]. **viability** [Maz00, MR03]. **view** [Hua01, MNOP03, NOP00]. **violation** [Sch07, Wan05a]. **Viot** [dSF06a, dSF06b, dSF08]. **virtual** [Min09]. **Vogelsang** [HS08a]. **volatility** [DL06, Haa09, Sek08, TAP05, TPA08]. **Volterra**

[AR03b, OE08a, WZ09a, Wan08c]. **Volume** [Ano01c, Ano01e, Ano01f, Ano01d]. **volumes** [Vit08]. **voter** [Pre09].

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XY [Nad05].

years [Joh07]. **yield** [AH02]. **Yor** [Hob07, IK04, Kou06]. **Yule** [SS06c].

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