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Title word cross-reference

$+t^4$ [GJW01a]. 2^{l-n} [Zhu03]. 2^{n-m} [CC09]. ^{2} [Joh04]. α [ACD09a]. β [BCV01]. c [DHL09]. $C[0, 1]$ [EL06, dHL03]. χ [Joh04]. D [DF00, DF01, FH08, Pro00, MN09, ST07]. $d + 2$ [ST07]. D_1 [DF00, DF01]. E [IS01]. $E(s^2)$ [BC04]. ℓ_1 [CP09, MN09]. ϵ [Zha06]. F [HC08, NWJ09]. Γ [NS01]. I [Bha06]. ∞ [RZ06]. K [LQS00, BW07]. L_1 [Zha09, Gre06]. L_2 [Nai04]. L_k [KL05]. M [AFR00, BMT07, CR01, FYZ01, JLW02, KT01b, Koz03, Ren03, RRY03, Sha00, TT00, Wu07]. $\mathbf{L}_p$ [Dur07]. $\mathbf{Z}^+$ [HS02]. MM [BMT07]. MTP$_2$ [BF00]. n [Bic07, CL07a, CT07a, CT07b, EHT07, FS07, KM07, Rit07, SW07a]. p [Bic07, CL07a, CT07a, CT07b, EHT07, FS07, KM07, Rit07, SY00, SY03]. q [Sto03]. R [HOP06]. S [Ho06, TT00]. t [DSW09, JSZ04]. U [CLV08, GM07, JW03, SW04]. Z [Nis09].

-divergences [NWJ09]. **-efficiencies** [DF01]. **-entropy** [Zha06]. **-error**

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[Dur07, KL05]. **-Estimates** [FYZ01, KT01b, AFR00, BMT07, RRY03].
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-minimax [NS01]. **-mixing** [BCV01]. **-monotone** [MN09, BW07]. **-norm**
[MN09]. **-optimal** [BC04, DF00, DHL09, FH08, IS01]. **-optimum** [Pro00].
-paths [Ho06]. **-projections** [Bha06]. **-stable** [ACD09a]. **-statistic**
[GM07, JSZ04]. **-statistics** [CLV08, JW03, SW04]. **-test** [HC08]. **-value**
[Sto03]. **-values** [SY00, SY03].

28 [IKL00a].

34 [Fuh10, Jen10].

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[Pon03]. **Accumulated** [Ing07]. **accuracy** [CH02, HPT02]. **activation**
[ZY08a]. **active** [WW07b]. **activity** [ASJ09a]. **acyclic**
[GH02, MW09, VR09]. **AdaBoost** [Jia04]. **Adaptation**
[TvdG05, CL04a, CL05a, Lec07, SV09]. **Adapting** [ABDJ06]. **Adaptive**
[ACDH06, BHR02, BKMP09a, BCV01, BHL03, BG03a, BGA07, CL06a,
CW08, Efr08, FL06, GW08, GT01, HJPS01, KT01c, LM00, PT00, Pro00,
RvdV06, Roh08, SSN09, Spo00, vdVvZ09, CL05c, CL06b, CZ09a, CY09,
Dal05, DGMR07, DL03, GBS09, HM03, HZ04, HZH09, Hua04, LBM09,
LM03, MF09, PS03, VvS08, VW01, Zha05b, ZHCC07, ZZ09b]. **Addendum**
[DG06]. **Additive** [FHT00, HM04, JvdM09, LNV03, MP05a, MP06, MS00a,
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[Kün05, BCDD08, GKM06, HM08, Hun04, HL05b, HN07, RSD07, Zhu04].
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[ADB07, BDT01]. **Allocation** [YZ02]. **almost** [LR06, LR08]. **alternative**
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[GEGMMI08, Gel05, HC08, LC05, RSD07, Zha06, AW09, And02, BRT09,
Bri02b, BK01, CB06, DMM03, DN01, DMP05, DR06b, Dry05, GR05, GZH09,
GX00, HMW06, HL07, Hös03, Joh01, Joh08, KL03a, KN04, Kün05, LR02,
LR03, LP05, MT04, MR01, Nad08, Owe09, RGN02, Sie03, Spe02, Ste00,
TW08, VW01, Wal01, WM07, YMW05, ZC05a, ZH05, ZILZ07]. **Analyzing**
[BY02]. **Ancestral** [RS02, ARS09]. **angle** [EHJT04]. **angles** [Pan09].
angular [Mar06]. **anisotropic** [HL02]. **Ann** [Fuh10, Jen10]. **Annals**
[IKL00a]. **annealed** [FF08]. **ANOVA** [GKK$^+$00, HKST00, Lin00, MZ06].
Antithetic [FGR00, CM05, Owe08]. **application** [CWTG08, CR08, Cho04,

EdHL06, Jam05a, LWH$^+$07, LQS00, MS06, SSSW03, Ye03, ZH05, BHL05].
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[BM04, BS07, BG01, BC03, CY09, CT05, DMM03, DM08, IK06, KM07,
KZW06b, KY05, KT01d, Li02, Lia09, Nis09, Spo09, TW08, Wal01, Reb05].
Applied [Bic08, LP05]. **Approach** [HJPS01, AR09b, CZ09b, CL09,
CFRC07, DS02, FHS09, GEGMMI08, GW04a, GZH09, GX00, HM07b, KK09,
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Approximately [Shi04, NSY08]. **Approximating** [HY05a, RSV04].
Approximation [BCDD08, BW04, Car07, CLL08, Dah00, Fri01, JSZ04,
JR04, Jon00, Lai03, MP07c, Nad08]. **approximations**
[BW02, CL00, EdHL06, HS07, Kol03, RRY03]. **arch**
[HT01, DR06a, FSR08, RZ06]. **Archimedean** [MN09]. **areas** [CFRC07].
argument [BW02]. **arguments** [EHJL08]. **ARMA** [LM03, MPY09]. **armed**
[YZ02]. **array** [Loh08]. **arrays** [FPW01, ST07]. **arrivals** [JT09]. **article**
[Fuh10, Jen10]. **aspects** [TV07, Zha00]. **Assessing** [HV06, Owe00].
associated [Zuo03]. **association** [Osi09]. **assumption** [Cat04].
asymmetrical [WX01a, WX01b]. **Asymptotic**
[AC04, AW05, BHR02, BSK05, BW09, BCLZ02, BC07, BS09, CZ09a, Car07,
CL00, DJ06, DMR04, DH02, DGM06, EL06, Fuh04, GQR07, GCLN02, GN06,
GJ09, GJW01b, GK08, HVW06, HL07, Hös03, HZ04, HHM08, KL05, Lah07,
Mar03, NKY09, Nis09, Osi09, Rei08, SW07b, Wan02, ZC05a, ZHCC07,
ZZ09a, ACH04, AH06, AS00, BCD02, DZM09, HS07, IKL00a, IKL00b,
JLW07, Lah03, LRZ03, Loh03, MM07, ZSW22]. **Asymptotically**
[Asl06, Bar07, FH00, GG00, FDR09, SKF09, ST01]. **Asymptotics**
[BKMP09b, BPP09, FDR07, FK00, LZ07a, LS03, MF09, Rei03, XY03, AGL05,
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Attributing [HO04]. **augmentation** [HM08]. **authority** [HM09]. **authors**
[FHT00, HL02]. **autocorrelations** [MS00b]. **autoregression**
[BCV01, GKLT09, GN06, WY07]. **Autoregressive**
[KP03, AH03a, And02, ACD09a, Bel00, BBLR05, DMR04, GZ01, Ing04,
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[CHT08]. **available** [HY07]. **average** [Cha09, LZ07a]. **averaged** [FMS04].
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backfitted [WY07]. **backfitting** [MP05a, MP06, YPM08]. **background**
[ACDH06]. **backward** [CM05, Zhu04]. **bagging** [BY02]. **Bahadur**
[CSW06, CSW07, Wu05]. **balanced** [BD04, HY03b, ZFLS05]. **balls**
[Bar04, CL06a]. **Banach** [KP05a]. **band** [MR01]. **bandit** [YZ02]. **bands**
[CvK03, GW08, SLM00, ZW08]. **Bandwidth**
[HK05, MP05a, EM05, vdVvZ09]. **bandwidths** [HK01]. **base** [Jia02]. **based**
[ADB07, Ban07, BC09, CWY09, DM01, FH08, GS09, GHR04, GX00, HP04a,
HP02b, HP04b, HP06, HOP06, HP08, KMO03, KS07, LL08a, MS08, Pen04,
RW02, RRY03, Roh08, RBK05, WZ07, Zha04, Zha08b, ZH08b, Zuo03,

Mei06a, Mei06b, Mou08, Pon03, Spo09]. **Change-point**
[LBM09, GTZ06, HWZ07, KS07, Mei06b, Pon03]. **changepoint** [LP05].
changes [BHKS06]. **characteristic** [CWTG08, Efr08]. **characteristics**
[Fuh04]. **Characterization** [CS05a, CY01, DHL09, GH02, GG08].
Characterizations [GJW01b]. **Characterizing** [AP06]. **chart** [HT04].
charts [WH06a]. **checking** [KS09]. **checks** [SZ05]. **Cheng** [Fuh10, Jen10].
Chernoff [Kar05, NS09]. **Choice** [HPS08, HK05]. **chosen** [HK01]. **Cifarelli**
[Jam05b]. **class** [AS00, CW04, CFH07, CHC03, DMP04, FH08, GY02,
HM07d, LZ06a, LPS08, LP10, MS05a]. **classes** [AP06, ML07]. **classification**
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[BO08, bCH09]. **Clear** [WW02]. **Clinical** [BHR02, HZ04]. **Closed**
[AS08a, CY06]. **Closed-form** [AS08a]. **CLT** [AZ08]. **cluster**
[GR05, GEGMMI08, Rob09, XY03, ZFS09]. **clustering**
[Cha09, SBY09, vLBB08]. **coarsened** [DHM07]. **coarsening** [GG08]. **codes**
[PX09]. **coefficient** [ALL05, HJS01, HC08, ŞM06a, WZZ09, ZL09].
coefficients [AH03a, CFZZ07, DM03, IK06, Kim07]. **coherent** [GW04b].
cohort [AW05]. **coin** [HZ04]. **coincide** [BLBL02]. **cointegrating** [CH06b].
cointegration [KMT07]. **colon** [LWH⁺07]. **color** [MF09]. **combinations**
[KP05b]. **Combined** [KP02]. **Combining** [SXS05]. **Comments** [Mei06a].
Common [BHK09, JT09, STT03]. **compact** [Jup05, Jup08]. **companion**
[MP07c]. **compared** [LW02]. **comparing** [HY05b, Yan07]. **comparison**
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complementary [XC08]. **Complete** [ST07]. **Completeness**
[LMP01, LPM03, LC04]. **Complex** [GR01, GW04b, GLM03]. **Complexities**
[KP05b, BBM05, BM06a, BM06c, CLV06, Kol06a, Kol06b, SW06, Tsy06,
vdG06]. **Complexity** [LW04, BC09, JMP01, KN04, Lec07, Zha06].
Component [LZ06b, BMV06, CB06, HZ03, HV06, HMW06, Nad08].
components [AW09, BHK09, CHS09, HY03a, Joh01, Nob04, PP09, Ste00].
composed [FH08]. **Composite** [ZY08b, JLT09, ZRY09]. **Compound**
[Zha03, BG09]. **computational** [BC09]. **computations** [AR09b]. **computed**
[HPT02]. **Computer** [BWB⁺07, MP07a, Loh08]. **Computer-intensive**
[MP07a]. **computerized** [CY09]. **Concave** [CD01, BRW09, JvdM09].
concrete [CHC03]. **condition** [EdHL06, Lah03]. **Conditional**
[Efr07a, Lee09, WH06a, CL02, HY05a, LP06, LCC03, SS00, Son09, TK03].
conditionally [SM06b]. **Conditions** [HS02, JW03, JSZ04, NS01]. **cones**
[CV03]. **Confidence**
[BM07, Bar04, BCD02, GW05, PQ06, SLM00, ZW08, CL04a, CL06a, CJL07,
CvK03, DKM09, DG00, GW08, HL05a, Pen04, PT00, RvdV06, SXS05, Tsa04].
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Consistency [CGMM09, CL06c, GMW08a, Lah05, PP09, SA09, TMG09,
Yan07, vLBB08, CS00, EM05, GR06, Jia04, JM09, KL01, LM07a, LV04,
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[CCL02, Owe00]. **Diophantine** [JR04]. **Direct** [HJS01]. **directed**
[GH02, MW09, VR09]. **directional** [BKMP09a, GKM06]. **Directions**
[MP05b, Xia07]. **Dirichlet** [CM00b, GvdV07b, Jam05b, RGN02].
discontinuities [HM03]. **Discovery** [Sar02, ABDJ06, BY01, DJ06, Efr07b,
FDR07, FDR09, GW04a, Sar06, SG09, Sto03, Wu08]. **discrepancy** [GD04].
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[ASJ07, ASJ09b, BPR09, JT09]. **discriminant** [RS06b]. **discriminating**
[BHKS06]. **discrimination** [CHC03, DT09, MT04]. **Discussion**
[AL06, BM06a, Bic07, BM06c, BM08, CL07a, CR06, CK06, CLV06, EHT07,
FS07, MRY07, Men08, ML06, Per06, Rit07, SBZ06, SW06, Tho06, Tsy06,
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[LMR⁺08, SRB07]. **distributed** [LD09]. **Distribution**
[DHV05, KK09, AS00, BW07, BRW09, BG03a, CLL08, CK08a, EPdH01,
ES09, GLM03, GMW08b, HY05a, Joh09, Joh01, JvdM09, KL06a, LP06,
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[KP02, BM04, EHJL08, GH02, GGvdV00, GvdV07a, HZ03, HL08, Hua04,
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[CC06, XC08]. **doubly** [HZ04, Ren03]. **down** [GBS09]. **drift**
[BCLZ04, Dal05, GCLN02, PR08b, Spo00]. **drifted** [Bel00]. **driven**
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[Rob05, BH04, CHT08, DGT06, GQR07, IKL00a, IKL00b, Kar05, RW00].
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[ALL05, AH03a, Cav00, CB06, CWY09, Dah06, DL03, Fuh06, Fuh10, HZH09,
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[CLV08, HT01, JS04, JS05, Kol00, KP02, Pen04, RW02, WC09, BG09, CL08,
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Estimating [ASJ09a, AS08b, CM03, JvdM09, LL00, LNV03, LQS00,
MKB09, ML07, MR06, Mül09, PSS09, SW04, Zen04, BSK05, Can03, CB05,
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LR06, LR08, LSV08, Pon03, Reb05, SZT07, Tau01, Wan04, Zha05a, ALL05,
AR09a, ADB07, ACD09a, AK05, BRW09, BKMP09a, BCV01, BM04, Bel00,
BPR09, Bic07, BL08b, BMV06, BDT01, BCLZ04, BL07, BGX08, BCZ08,
BG09, BG03b, But07, CL03, CL04b, CL05c, CL05a, CL06b, CL07a, CW08,
CZ09a, CZ09b, CT07a, CT07b, Cav00, CR01, CM00a, Che04, CH06b, CZ07,
CWY09, CM01, CM02, Coe08, CT06, CAMMI08, CFRC07, Dah06, DP06,
Dal05, Efr04, Efr07a, Efr08, EHT07, EL00, EPdH01, ES09, FLZ06, FS07,
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KMT07, Kar08a, Kar08b, KP05a, KN04, KSC07, LF09a, LBM09, LM00,
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GY02, Gol09, GLdW03, HK01, HWZ07, Hen04, HHM08, IK03, KM03,
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[CWTG08]. **Evaluation** [EHJL08]. **events** [DMM03]. **ever** [Gel05].

CL06b, CH06a, CKS09, HMW06, HH07, HMY09, LM00, MS05b, ZC07].
Functionality [AH05]. **Functionals**
[Jam05b, KT01c, CL03, CL04b, CL05c, DSW09, Mül09, RGN02, TT00].
Functions [BW01, GJW01a, BMT07, BW02, BW04, Can03, Efr08, FZ04,
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Mar03, MN09, Mer07, NWJ09, SZ00b, Zuo03]. **fused** [Rin09]. **FWER**
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SMT08, SS07, vdVvZ08, vdVvZ09]. **General** [CK08a, JZ09, SZ00a, Zha05b,
ASM04, AH06, Bha06, BK01, CT05, GEGMMI08, GZH09, HM07d, LZC05].
Generalization [FMS04, KP02, KP05b]. **Generalizations** [LR05, RS06a].
Generalized [CB05, FZZ01, FCZ02, MS05b, WX01a, WX01b, ZZ06, BSK05,
BHZ06, HT04, Hun04, Jia07, MS05a, NS01, RW07, Sar07, SG09, Sch01,
SLM00, XY03, YPM08, vdG08]. **Generalizing** [Sar08]. **generated** [MF09].
generating [BW04]. **genetic** [CKS02]. **Geometric**
[CY04, BB01, DHL09, DS02, GG08, HS02, Kou04]. **Geometry** [SS00, Kol00].
Gibbs [FGR00, JT08, JH04, PR08a]. **glasses** [Cha07]. **Global**
[Jan00, AC04]. **globally** [BD08]. **GLR** [BLBL02, HT04]. **GMM** [CHT08].
Goodness [But07, JW07, Jia01, KK09, BRS06, DHV05, FL06, Jan00, Joh04,
Jup05, KK04, OGV09, Roh08]. **Goodness-of-fit**
[But07, JW07, Jia01, KK09, DHV05, FL06, Joh04, KK04, OGV09, Roh08].
gradient [Fri01, GPPVW09]. **Graph** [LMP01, AP06, LPM03, RS02].
Graphical [GHKM01, BC02, GH02, GMS06, Mad00, RMC08]. **graphics**
[FS02b]. **graphs** [ARS09, LM07b, MW09, MB06, VR09]. **Greedy**
[Fri01, BCDD08, Jon00, LW08]. **Grenander** [KL05]. **group**
[CR01, GLM03, Li02]. **grouped** [ZRY09]. **groups** [DG05, DG06, Zhu03].
growth [Imh01, WH06a]. **guide** [FWF09]. **Gumbel** [PSS09].

half [DH02]. **half-spaces** [DH02]. **harmonic** [DMP05]. **harmonics** [MP04].
harmonizable [LR02, LR03]. **Hausdorff** [SSN09]. **haystacks** [JS04].
Hazard [CFZZ07, HV05, Ho06, KL03a, Kim06, LNV03]. **Hazards**
[FL02, BPP09, Che04, CZ07, HKST00, KL03b, KLF04, SGM09, Zen05].
heavy [Pen04, PQ06]. **heavy-tailed** [Pen04]. **Herbert** [Ano03, Sie03].
Hessian [CL04c]. **heterogeneous** [DJ04]. **heteroscedastic**
[CW08, DHL09, GK08, Imh01, KL06a, KR09, SM06b]. **Hidden**
[BC03, AR09a, Fuh03, Fuh04, SS00]. **Hierarchical**
[BG05, BST05, JH04, LM07a, MLD09, PR08a, ZRY09]. **High**
[AW09, FF08, KY05, Mar06, MvdGB09, MB06, SBY08, WR09, vdG08,
ASJ09a, AGL05, BG09, Büh06, bCH09, Dry05, Gre06, HHM08, Jia07, JT08,

[MKB09]. **intrinsic** [BP03, BP05]. **introduction** [KY04]. **invariance**
[CSW06, CSW07, Li02, LY07]. **Invariant** [Jer05, Mad00, RS06b, SW04].
Invelope [GJW01a]. **inverse**
[AB06, BLBL02, CD02, CGPT02, CG06, HR08, HR09, KM03, vdVvZ09].
inverse-Gaussian [BLBL02]. **invertible** [SW07a]. **invited**
[Lai03, Sie03, Zha03]. **isomorphism** [CY04]. **isotonic** [Zha02]. **isotropic**
[AS08b, AC09]. **Itô** [MZ06]. **item** [CY09]. **Iterated** [HL05a]. **Iterative**
[JLW07, Bha06, CL04c]. **IV** [CC06, CC09].

jackknife [JLW02, Lah05]. **jackknife-after-bootstrap** [Lah05]. **jackknifing**
[Mar03]. **Jacobi** [Joh08]. **John**
[Ano02a, BB02, Bri02a, Bri02b, Dem02, FS02b, Hub02, Spe02]. **joint**
[RBK05, ZC05a]. **jump** [BKL⁺09, Ste00]. **jump-penalized** [BKL⁺09].
jumps [ASJ09a, ASJ09b, JT09].

Karl [Owe09]. **Kernel** [FBJ09, GLdW03, HSS08, WM02, EM05, HH01,
KSC07, LF08, LB04, LNV03, OGV09, WY07]. **Kernel-type**
[GLdW03, EM05]. **kernels** [HMZ04, SS07]. **Kiefer**
[CSW06, CSW07, DHP00, MP07c, WW07a]. **KL** [Zha06]. **KL-entropy**
[Zha06]. **Kleinberg** [CHC03]. **Kou** [AL06, CK06, ML06, WZ06]. **Kriging**
[Ste02]. **Kullback** [GLX06].

L2Boosting [MRY07]. **lack** [BM06b]. **Laplace** [BW02]. **Large**
[BP03, BP05, BMW03, Gil00, BJYZ09, BC09, BL08b, GKK⁺00, HRW07,
Kar08a, Kar08b, KM07, LF09a, LW02, MR06, MR07, RMSE08, RW00, XY03].
large-dimensional [BJYZ09, Kar08a]. **larger**
[Bic07, CL07a, CT07a, CT07b, EHT07, FS07, Rit07]. **Largest** [Joh08, Joh01].
Lasso [MB06, MY09, FK00, Rin09, ZHT07, vdG08, BRT09, MRY07, ZH08a].
Lasso-type [MY09, FK00]. **latent** [AMR09, CY01, PA05]. **lattice** [ZFLS05].
law [LY07]. **laws** [SW04]. **layout** [Ber04]. **Learning**
[JRT08, AT07, Aud09, BCDD08, Gre06, HSS08, MN06, Tsy04]. **Least**
[BDT01, CD01, EHJT04, SZ01, BKL⁺09, BC07, FSR08, LF09b, Zha09].
least-squares [FSR08]. **Leibler** [GLX06]. **length** [AW05, CKS02].
length-biased [AW05]. **lengths** [CFRC07]. **Level**
[ST07, CC06, SSN09, XW05, Ye03]. **Lévy** [ASJ07, Jam05a]. **life**
[Bri02a, KMS00]. **lifetime** [FLZ06]. **Likelihood**
[BW01, Ban07, Drt09, FZZ01, Fuh10, Fuk03, Jen10, Zen05, AS08a, ACD09a,
AGL05, BRW09, BW09, BF00, BS07, BPR09, BM08, Cha09, CZ07, CAMMI08,
Dah00, DP06, DGT06, DG00, DMR04, DZM09, EL00, ES09, FCZ02, FP04,
FZ04, FLZ06, FWF09, FHS09, Fuh06, GvdV01, Gil00, GZH09, GJ09, HS07,
Hen04, HMV09, JZ09, KN04, LF08, LRZ03, LC05, LS03, LC04, MK05, Men08,
Mor09, NL06, PKJ02, PP09, Pen04, RW02, Ren08, RZ06, Sch07, SM06b,
SG07, Tsa04, Wal01, WZ05, WC09, WZ07, ZC05a, Zha08a, ZL08a, ZL08b].
likelihood-based [RW02, WZ07]. **Limit**

[BW07, BRW09, CWTG08, DM08, MS00b, AGL05, Cho04, Loh08, PR06].
Limiting [GMW08b, Lin07, Rob09, ZH06]. **limits** [Joh08, MS06]. **line**
[HR00, VNG09]. **Linear**
[GT01, JLW07, KT01c, ALL05, ACD09b, BHL03, BHZ06, BK01, Büh06,
CL03, CL04b, CL05c, CH06a, CLL08, CKS09, DHV05, GCL01, HH00, HH07,
HLT04, HR08, JWZ09, JM04, Jia05, Jia07, KM03, LT05, MK05, MLD09,
MS05b, MSW06, Mül09, RZ07, SW04, SW07a, SLM00, VNG09, WZZ09,
WM02, Wu07, XH09, YM09, YMW05, ZH08a, ZW09, ZL09, vdG08].
linearity [Owe00]. **link** [Hel06, HM04, HM07d]. **linkage** [Hös03]. **LM**
[BD08]. **Local** [AGL05, BBM05, BM06a, BM06c, BO00, CZ07, CLV06, DK01,
FLZ06, FWF09, HLT04, Hua03, Jon00, Kol06a, Kol06b, Owe08, PS04, SW06,
Tsy06, ZW09, vdG06, BS07, GQR07, GM07, HC08, Nai04, PKJ02, PSS09,
Rob08, Sha00, SP05, SY00, SY03, Spo09, ZILZ07]. **localized** [LW04].
Locally [FH08, ST01, VvS08, Coe08, Dah00, DP06, YS09]. **Location**
[FYZ01, AY02, CR01, CAMMI08, DSW09, HP02b, Hen04, SBZ04]. **loci**
[GX00]. **log** [BRW09, BK01, MK05, MLD09]. **log-concave** [BRW09].
log-likelihood [MK05]. **log-linear** [BK01, MLD09]. **logistic**
[AGL05, CY09, FHT00, ST01]. **long**
[BHKS06, CL08, CL10, CHS09, CSW06, CSW07, GR03, GK08, Lah03, NL06].
long-range [BHKS06, CSW06, CSW07, Lah03, NL06]. **long-run** [CHS09].
Longitudinal
[GR01, BSK05, HMW06, LWH⁺07, MS00a, SZT07, WF09, YMW05]. **loss**
[GLX06, LS03, NWJ09, SKF09]. **low** [GHR04, HY03a, JM09, WW00]. **lower**
[NS09]. **LR** [BD08]. **LRT** [BJYZ09]. **Lucien** [Ano02b, Yan02, vdV02].

MA [LT05]. **machine** [Fri01, HSS08]. **machines** [BBM08, SS07, SA09].
made [BRS06]. **magnitude** [GG00]. **Mahalanobis** [HP02b]. **main** [DS02].
Majorant [CD01]. **Majorization** [ZFLS05]. **make** [DRdH00]. **Malliavin**
[PR08b]. **Manifest** [CY01]. **manifolds**
[BP03, BP05, CR01, HL07, Jer05, Jup05, Jup08]. **Many**
[GT01, AMR09, BM00, GCL01, Zen04]. **MAP** [GJ09]. **mapping** [GX00].
Margin [KP02, Lec07, RSD07, TvdG05]. **Marginal**
[BR02, CD01, KM07, AR09b, HM08, Zen04, Zen05]. **marked** [MP07b].
marker [Hös03, VJ03]. **Markov**
[LPM03, ARS09, AP06, AR09a, CWY09, CM05, CS00, CT06, DR06b,
DMR04, EHJL08, Fuh03, Fuh04, HS02, LMP01, Mad00, RS02, RSV02].
marks [SGM09]. **Martingale** [KK04, Mer07, MS06]. **matching** [RS06b].
Matérn [Loh05]. **Matérn-type** [Loh05]. **Mathematical** [Bic08]. **matrices**
[AZ08, BL08b, DMO08, DG12, Kar08a, Kar08b, LL00, RMSE08, STT03,
SMT08]. **Matrix** [MW09, BJYZ09, Bic08, BW02, Kar08b, KMO03, LF09a,
LW02, Nad08, SZT07]. **maxima** [KT01d, LL09a, NSY08]. **Maximal**
[DMM03]. **Maximin** [Imh01, BD07]. **maximization** [FM03]. **maximizing**
[DF01]. **Maximum**
[ACD09a, BZ01, EL00, ES09, Lua04, BRW09, BW09, BMT07, BPR09, CT02,

CWY09, CL09, CKS02, DM03, DMP04, DMR04, DHP00, FH08, FSR08,
Fuh03, Fuh04, Fuh06, Fuk03, GK01, GKK$^+$00, GHKM01, GH02, GMS06,
GCL01, Gil00, GM05, GL05, GK08, HY03a, HM06, HM07a, HS07, Hof03,
HM07d, HHM08, Hun04, Imh01, IS01, Jia05, Jia07, KK04, KL01, KL03a,
KL03b, KP05a, KLF04, KS07, KL06a, KY05, LZ06a, LL00, Lan04, LPM03,
Lin00, LT05, Lin07, LL09b, MK05, Mad00, MS08, MP05a, MP06, MLD09,
Men08, MS04, MPY09, MS05b, MSW06, NEW04, Osi09, PR08a, RMC08,
Ren08, RS02, RZ06, ŞM06a, Sko00, SKF09]. **models** [Ste00, SZ05, SLM00,
SGM09, SG07, WLP07, Wan02, Wan04, WF09, WZZ09, Wu07, XH09, YS09,
YPM08, ZW03, Zha08a, ZL09, ZZ06, ZL08a, ZL08b, vdG08]. **Moderate**
[IK03]. **modified** [HS07]. **moment** [BW04, JSZ04, KY05, NS01, TK03].
Moments [DMO08, DG12, FPW01, HL08, SS00]. **Monomial** [GW04b].
Monotone [BW01, BW07, Ban07, EL00, HV05, Ho06, KMS00, MN09].
monotonicity [Dur07, GSvdV00, HH00, HH01, JN02]. **Monte**
[AR09b, BPR09, Cho04, CM05, DM08, FM03, Kün05, SG07]. **Motion**
[CD01, GJW01a]. **motivated** [ACH04]. **moving** [Jam05a]. **much**
[Bic07, CL07a, CT07a, CT07b, EHT07, FS07, Rit07]. **multi**
[BZ09, XW05, YZ02]. **multi-armed** [YZ02]. **multi-level** [XW05].
multi-sample [BZ09]. **Multidimensional**
[Zuo06, BW09, JT09, LPS08, LP10]. **multilayer** [Fuk03]. **multilinear**
[KT01d]. **Multinomial** [Lan04, Car02, LL09b]. **Multinomial-Poisson**
[Lan04]. **Multiple** [FR02, GX00, Rob08, BY01, BB02, CH09, CS05a, CS05b,
CSX09, FS02a, HP04a, Kim04, LRS05, RW07, Sar02, Sar06, Zhu03].
multiplicative [LNV03, OW00]. **multipoint** [Hös03]. **Multiprocess**
[CM05]. **Multiresolution** [DK01]. **Multiscale**
[DS01, DW08, KN04, Spo09, Wal01, ACDH06, Shi04]. **multistage** [Bar07].
multistep [Ing04, Shi04]. **multistep-multiscale** [Shi04]. **multitreatment**
[HZ04]. **multitype** [MT05]. **Multivariate** [AK05, Joh08, Kol03, LL08a,
MN09, AY02, AS08a, AFR00, AVYZ09, AHHR09, CFZZ07, Car02, CHS09,
GQR07, HZ03, HQ07, HP02b, Kol00, LZ06b, Loh08, MM09, RL05, Rei08,
RRY03, STT03, Sri03, TS06, TW08, YM09, ZCH04, ZH06]. **multiway**
[CDS06].

Narrow [MR01]. **Narrow-band** [MR01]. **Near** [CP09, KL06b]. **Near-ideal**
[CP09]. **Nearest** [HI01, bCH09, HPS08]. **nearest-neighbor** [bCH09, HPS08].
nearly [BC07]. **necessarily** [AH03b]. **necessary** [Lah03]. **NED** [Lin07].
Needles [JS04]. **needlets** [BKMP09a, BKMP09b]. **NEFs** [BLBL02].
neighbor [BD04, bCH09, HPS08, HI01]. **neighbor-balanced** [BD04].
neighborhood [CT06]. **neighborhoods** [CL05a]. **nested** [HM06, QAW09].
nested-error [HM06]. **net** [Loh03, ZZ09b]. **nets** [Owe08]. **network** [Jon00].
networks [Fuk03]. **neural** [CL07b, Fuk03, Jon00]. **neutral** [Jam06]. **no**
[JSZ04]. **noise** [AH03b, AH05, BCLZ04, JvdM09, Pen06, SA09, WW00].
Noisy [BGA07, GH07, GZ06, HM07c, KSC07]. **Non**
[BZ01, AH03b, CW04, HMZ04, Jia05, Pen06, Ren03]. **Non-elliptical** [BZ01].

non-Gaussian [CW04, HMZ04, Jia05, Pen06]. **non-i.i.d** [Ren03].
non-necessarily [AH03b]. **Nonanticipating** [LP05]. **Nonasymptotic**
[GZ01]. **Nonconcave** [FP04, BM08, Men08, Zha08a, ZL08a, ZL08b].
nonconvex [CL04b]. **nondiscovery** [Sar06]. **nonelliptical** [TT00].
nonelliptically [LD09]. **nonequivalence** [Wan02]. **noniid** [GvdV07a].
Nonlinear [CY09, CHS09, HR08, Tau01, CGLZ09, DMP04, GKLT09, Jon00,
KMT07, MSW06, Mül09, SW07b, Sko00, Wan04, WY07, YS09, ZSW22].
nonmanipulable [OS09]. **nonnecessarily** [AH05]. **nonnormal** [PA05].
Nonparametric [BR03, BG09, CL05a, DP06, DKM09, DN01, EPdH01,
GHR04, HH01, HZ03, HH05, HM06, HQ07, HY07, Hof03, HM04, JLT09,
JN09, KT01a, KMT07, KSC07, LWH⁺07, ND03, PP00, RR05, SSG05, SZ05,
BZ09, BCLZ02, BL07, BCZ08, BEM01, BDN02, CL03, CL04a, CW08, CZ09a,
Car07, CHR00, CFRC07, DHM07, DM01, DL03, FZ04, GW05, GR06, GN06,
GM05, HK01, HK05, HWZ07, HM07d, JN00, JN02, KK09, KL04, LW08,
Leu05, LB06, LL08a, LZ06b, MM09, MS00a, Rei08, RvdV06, RW00, Spo00,
WBCL08, Weg03, YM09, YZ02, YZ04, ZZ09a, Zha00, ZW08].
nonparametrics [HW09]. **Nonquadratic** [CL05b]. **nonregular** [BC03].
nonresponse [FHS09]. **nonserial** [HVW06]. **nonsmooth** [Mar03].
nonstationary
[GKLT09, HWZ07, LM03, MR01, MRT08, PS04, Rob05, ZW09].
Nonsubjective [SDG06]. **norm** [Kar08a, MN09]. **Normal**
[BLBL02, AGP07, BG03a, BST05, BS08, BG09, CJL07, Car02, CL09,
GvdV01, JZ09, Koz03, Lia00, Mad00, MP01, RL05, STT03]. **normality**
[BW09, DH02, EL06, HVW06, HS07, KL05, ZZ09a]. **Normalized**
[FSR08, NBPW04, RLP03]. **Note**
[IKL00a, Bei00, CL03, Mei06a, Nor09, ZSW22]. **notions** [SZ00a]. **NPMLE**
[AW05, KL06b]. **null** [KT01a, MR06]. **number**
[BD07, FP04, FR02, LF08, ML07, MR06, Nob04, Ste00, ZZ09b]. **numerical**
[RGN02].

Object [WM07]. **Objective** [BS08, BP04]. **observables** [Kom04].
observation [MZ02, RSV02]. **observational** [MKB09]. **observations**
[ASM04, But07, GKK⁺00, GvdV07a, GTZ06, GZ06, RSV04, SA09].
observed [ASJ09b, AMR09, BPR09, JT09, Jia05]. **observing** [VJ03].
obtain [Bha06]. **On-line** [VNG09]. **One**
[BM08, Men08, Zha08a, ZL08a, ZL08b, Ber04, CS05b, FH08, LP06].
one-compartment [FH08]. **one-sided** [CS05b]. **One-step**
[BM08, Men08, Zha08a, ZL08a, ZL08b]. **one-way** [Ber04]. **only** [BLBL02].
onto [Bha06]. **operating** [Fuh04]. **Operator** [Kar08a, HR08]. **operators**
[SBY09]. **Optimal** [BM00, BB04, BM06b, CL06b, CFH07, Che00, DM03,
DMP04, DMP05, DT09, DS02, FYZ01, GTZ06, GM05, HP02b, HOP06, HP08,
HWZ07, HY05b, MS08, MM07, Rom05, Tsy04, Bar07, BD07, BC04, DF00,
DHL09, FH08, FDR09, Fuh04, GL05, HP04b, HT04, HM07d, IS01, Ing04,
Ing07, KM00, Mei06a, NL04, SKF09, ST01, XW05, YS09, HP06]. **Optimality**

[BB01, BD04, Mou04, AGP07, CD02, HY03b, LRS05, Pen06, RSV02, SBR05].
optimization [Dip03, Gre06, Pro00]. **optimum** [Pro00]. **options** [Myk03].
Oracle [CGPT02, BM06a, BM06c, CLV06, Efr08, GS08, Kol06a, Kol06b,
SW06, Tsy06, ZY08b, vdG06]. **Order** [IW05, AH06, AGL05, Cha06, CR08,
CK08b, CS00, DGT06, FH00, HPS08, HS07, Ing04, STT03]. **ordered** [MS08].
ordering [AS00, DHP00]. **ordinal** [Ber04]. **oriented** [WM07]. **Orthogonal**
[BG01, Loh08, ST07, VW01, WW07b]. **other** [CKS02]. **outcome** [BMW03].
Outlier [HM07c]. **outliers** [AVYZ09, Leu05]. **output** [BWB$^+$07].

pair [GX00]. **panel** [BZ09, WZ00, WZ07]. **paper** [Lai03, Sie03, Zha03].
papers [BBB$^+$04, KY04]. **paradigm** [KM07]. **parallel** [CM05]. **Parameter**
[BBLR05, GH02, SV09, Bel00, CL04b, Dah06, GK01, GH07, HM07b, LRZ03,
Mor09, MRT08, PSS09]. **Parameters** [GT01, AMR09, BH04, CR01, FP04,
GK01, GCL01, KP05a, LF08, Mei06b, MS06, YS09, ZZ09b]. **Parametric**
[CLL08, LS00, Tau01, FWF09, GHR01, LL09b]. **Pareto** [HPT02].
Pareto-type [HPT02]. **Part** [CHC03]. **partial**
[BB01, CZ07, Chi07, FLZ06, KY05, RSV02]. **partial-likelihood** [FLZ06].
Partially [Jia05, ALL05, BHZ06, WZZ09, XH09, ZL09]. **partition** [Jam05a].
partitioning [FS02a]. **partly** [MK05]. **pass** [ADB07, BDT01]. **path**
[GPPVW09]. **paths** [Ho06, RZ07]. **pattern** [BG05, CHC03]. **patterns**
[Zhu03]. **Patterson** [SBR05]. **PCA** [JM09]. **Pearson** [Owe09, Zha08b].
penalization [Kol09]. **Penalized** [DGT06, MK05, BKL$^+$09, BM08, FP04,
KN04, Men08, XH09, Zha08a, ZL08a, ZL08b]. **penalizing** [SSG05].
penalties [LW04, ZRY09]. **penalty** [Bei00, Ber04, GG00, TvdG05]. **perfect**
[Hös03]. **performance** [BBM08, Chi07, Zha09]. **Periodic**
[JR04, LR06, LR08, LB04, PS09]. **periodogram** [KP03]. **periodograms**
[LL09a]. **permutation** [JP03]. **persistence** [Gre06]. **Perturbation**
[ZILZ07, Nad08]. **phase** [BMW03, RBK05]. **Phenomenon** [FZZ01, FCZ02].
phi [JW07]. **phi-divergences** [JW07]. **philosopher** [Dem02]. **Piecewise**
[RZ07]. **plane** [AS08b, AC09]. **plans** [DS02]. **plot** [DRdH00]. **plug** [AT07].
plug-in [AT07]. **plugged** [BR03]. **plugged-in** [BR03]. **plus** [WW00]. **Point**
[Sch07, Fuh04, GTZ06, HQ07, HWZ07, KS07, LBM09, LQS00, MP07b,
Mei06b, Pon03, SBY08, Spo09]. **point-spread** [HQ07]. **points**
[ACDH06, BM07, BD07, Hen04, Lin07, Miz02, YS09]. **pointwise**
[PT00, PS03, SV09]. **Poisson**
[AB06, BCLZ04, BG03b, GCLN02, Jam05a, Jam06, Kom04, Lan04, PS00].
pole [GHR01, Hid05]. **polynomial**
[BO00, DF00, DF01, HM07a, Hua03, HC08, Imh01]. **polynomials** [Gho01].
Population [Bre04, BG01, HL05a, HRW07, LM07a]. **posed** [CD02, CG06].
positive [GCLN02, LS00, Sto03]. **positivity** [JN02].
positivity/monotonicity/convexity [JN02]. **possibly** [JS04]. **post**
[BO08, Bun04, LP06, Lee09]. **post-model-selection** [LP06].
post-stratification [BO08]. **Posterior**
[BST05, GR06, GvdV07b, BPP09, CK08a, DH02, EHJL08, GGvdV00,

GvdV07a, Hua04, JT08, KL01, Nob04, SW01, WLP07, vdVvZ08]. **potential**
[Li02]. **power** [ABK00, Efr07b, Jan00]. **powerful** [FS02a]. **pre** [Mei06b].
pre-change [Mei06b]. **precedence** [CFH07]. **Preconditioning** [PBHT08].
Prediction [CH06a, GT01, AR09a, CLL08, DGMS00, HPT02, HM06, Ing07,
JLW02, Kom04, Kom06, MSW06, Myk03]. **predictions** [IW05]. **predictive**
[Asl06, BB04, BGX08, GLX06, Lee09, SDG06, VNG09]. **predictor**
[Coo04, DJR04, IK06]. **predictors** [CCL02, DHM07, Ing04, LCC03, LD09].
preferences [Nau06]. **presence** [HH05, Zen05]. **presene** [JM04]. **present**
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