Author Index

Abraham, R. Asymptotics for the small fragments of the fragmentation at nodes	211
Abry, P. Bounds for the covariance of functions of infinite variance stable random vari-	
ables with applications to central limit theorems and wavelet-based estimation	1091
Anaya-Izquierdo, K. Local mixture models of exponential families	623
Aoyama, T. Characterizations of subclasses of type G distributions on \mathbb{R}^d by stock integral representations	148
Azzalini, A. On Gauss's characterization of the normal distribution	169
ALLanni, A. On Gauss's characterization of the normal distribution	109
sanerjee, M. Estimating optimal step-function approximations to instantaneous hazard rates	279
Bardina, X. On Itô's formula for elliptic diffusion processes	820
Beerenwinkel, N. Conjunctive Bayesian networks	893
Begyn, A. Asymptotic expansion and central limit theorem for quadratic variations of	075
Gaussian processes	712
Bentkus, V. Limiting distributions of the non-central t-statistic and their applications to	,
the power of t-tests under non-normality	346
Bojdecki, T. Occupation time fluctuations of an infinite-variance branching system in	
large dimensions	20
Boufoussi, B. Generalized backward doubly stochastic differential equations and SPDEs	
with nonlinear Neumann boundary conditions	423
Boufoussi, B. Sample path properties of the local time of multifractional Brownian motion	849
Briand, P. One-dimensional backward stochastic differential equations whose coefficient	
is monotonic in y and non-Lipschitz in z	80
Cai, T.T. Trade-offs between global and local risks in nonparametric function estimation	1
Castillo, I. Semi-parametric second-order efficient estimation of the period of a signal	910
Chen, L.H.Y. Normal approximation for nonlinear statistics using a concentration in-	5 01
equality approach	581
Christmann, A. Consistency and robustness of kernel-based regression in convex risk minimization	799
Cohen, S. Gaussian approximation of multivariate Lévy processes with applications to simulation of tempered stable processes	195
Comte, F. Penalized nonparametric mean square estimation of the coefficients of diffusion processes	514
Cosma, A. Multivariate wavelet-based shape-preserving estimation for dependent observations	301
Cox, A.M.G. A unifying class of Skorokhod embeddings: connecting the Azéma–Yor and Vallois embeddings	114
~	