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Preface

The current issue celebrates the 25th anniversary of the Brazilian Journal of Probability and Statistics (BJPS), an academic journal published by the Brazilian Statistical Association since 1987. The journal publishes high-quality research papers in applied probability, applied statistics, computational statistics, mathematical statistics, probability theory and stochastic processes. Previous chief editors are Pedro A. Morettin, Heleno Bolfarine and Gauss M. Cordeiro. Previous theory and methods editors are Gauss M. Cordeiro, Bent Jørgensen and Chang C. Y. Dorea, and previous applications editors are Julio M. Singer and Jorge Achcar. (Anthony Davison was theory and methods editor for a brief period, prior to assuming the editorship of Biometrika.) We took over the journal in 2007. In the following year, an agreement between the Brazilian Statistical Association and the Institute of Mathematical Statistics (IMS) was established which resulted in the BJPS being an IMS-supported journal (since 2008). This change resulted in a faster and more convenient refereeing process through an electronic management system of submissions and also in wider indexation. As a consequence, in 2010, the number of issues in each volume was increased from two to three. These are published in March, July and November. Our goal is to publish four issues per year, which is expected to happen in the near future. In April 2011, BJPS was included in the Scopus bibliographic database. We firmly believe that the BJPS will continue its pursuit of excellence in the years to come.

This anniversary issue contains papers by outstanding researchers. They cover important topics in probability and statistics. The following papers make up the current BJPS issue:

Additive models for quantile regression: Model selection and confidence bandaids
By Roger Koenker

Dispersion models for geometric sums
By Bent Jørgensen and Célestin C. Kokonendji

Stationary infinitely divisible processes
By Ole Eiler Barndorff-Nielsen

Limit theorems for empirical Fréchet means of independent and non-identically distributed manifold-valued random variables
By Wilfrid Stephen Kendall and Huiling Le

On default priors and approximate location models
By Donald Fraser and Nancy Reid

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