

THE ANNALS *of* STATISTICS

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

- Fast learning rates in statistical inference through aggregation . . . JEAN-YVES AUDIBERT 1591
- General maximum likelihood empirical Bayes estimation of normal means
WENHUA JIANG AND CUN-HUI ZHANG 1647
- Nonparametric empirical Bayes and compound decision approaches to estimation of
a high-dimensional vector of normal means
LAWRENCE D. BROWN AND EITAN GREENSHTEIN 1685
- Simultaneous analysis of Lasso and Dantzig selector
PETER J. BICKEL, YA'ACOV RITOV AND ALEXANDRE B. TSYBAKOV 1705
- On the adaptive elastic-net with a diverging number of parameters
HUI ZOU AND HAO HELEN ZHANG 1733
- Change-point estimation under adaptive sampling
YAN LAN, MOULINATH BANERJEE AND GEORGE MICHAILIDIS 1752
- Testing for common arrivals of jumps for discretely observed multidimensional processes
JEAN JACOD AND VIKTOR TODOROV 1792
- Covariate-adjusted nonlinear regression
XIA CUI, WENSHENG GUO, LU LIN AND LIXING ZHU 1839
- Kernel dimension reduction in regression
KENJI FUKUMIZU, FRANCIS R. BACH AND MICHAEL I. JORDAN 1871
- Asymptotics for posterior hazards
PIERPAOLO DE BLASI, GIOVANNI PECCATI AND IGOR PRÜNSTER 1906
- Maximum likelihood estimation for α -stable autoregressive processes
BETH ANDREWS, MATTHEW CALDER AND RICHARD A. DAVIS 1946
- A Fourier transform method for nonparametric estimation of multivariate volatility
PAUL MALLIAVIN AND MARIA ELVIRA MANCINO 1983
- On the computational complexity of MCMC-based estimators in large samples
ALEXANDRE BELLONI AND VICTOR CHERNOZHUKOV 2011
- Optimal discrimination designs HOLGER DETTE AND STEFANIE TITOFF 2056