

THE ANNALS *of* STATISTICS

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

The spectrum of kernel random matrices	NOUREDDINE EL KAROUI	1
Some nonasymptotic results on resampling in high dimension, I: Confidence regions SYLVAIN ARLOT, GILLES BLANCHARD AND ETIENNE ROQUAIN		51
Some nonasymptotic results on resampling in high dimension, II: Multiple tests SYLVAIN ARLOT, GILLES BLANCHARD AND ETIENNE ROQUAIN		83
Optimal rates of convergence for estimating the null density and proportion of nonnull effects in large-scale multiple testing	T. TONY CAI AND JIASHUN JIN	100
Rates of convergence for the posterior distributions of mixtures of Betas and adaptive nonparametric estimation of the density	JUDITH ROUSSEAU	146
Asymptotic equivalence of spectral density estimation and Gaussian white noise GEORGI K. GOLUBEV, MICHAEL NUSSBAUM AND HARRISON H. ZHOU		181
Globally optimal parameter estimates for nonlinear diffusions ALEKSANDAR MIJATOVIĆ AND PAUL SCHNEIDER		215
Estimation for a partial-linear single-index model JANE-LING WANG, LIUGEN XUE, LIXING ZHU AND YUN SAM CHONG		246
Bayesian analysis in moment inequality models	YUAN LIAO AND WENXIN JIANG	275
Spectral estimation of the fractional order of a Lévy process	DENIS BELOMESTNY	317
Maximum smoothed likelihood estimation and smoothed maximum likelihood estimation in the current status model PIET GROENEBOOM, GEURT JONGBLOED AND BIRGIT I. WITTE		352
Edgeworth expansions for studentized statistics under weak dependence . . .	S. N. LAHIRI	388
Asymptotic efficiency and finite-sample properties of the generalized profiling estimation of parameters in ordinary differential equations	XIN QI AND HONGYU ZHAO	435
Empirical risk minimization in inverse problems JUSSI KLEMELÄ AND ENNO MAMMEN		482
Invariant P -values for model checking	MICHAEL EVANS AND GUN HO JANG	512
Regularization in kernel learning	SHAHAR MENDELSON AND JOSEPH NEEMAN	526
Conditional least squares estimation in nonstationary nonlinear stochastic regression models	CHRISTINE JACOB	566
Balanced control of generalized error rates JOSEPH P. ROMANO AND MICHAEL WOLF		598