

# Contents

## **A. U. UDOM**

Optimal controllability of manpower system with linear quadratic performance index ..... 151

## **F. LOUZADA, E. F. SARAIVA, L. MILAN and J. COBRE**

A predictive Bayes factor approach to identify genes differentially expressed: An application to *Escherichia coli* bacterium data ..... 167

## **P. L. VELOZO, M. B. ALVES and A. M. SCHMIDT**

Modelling categorized levels of precipitation ..... 190

## **S. NADARAJAH, M. TEIMOURI and S. H. SHIH**

Characterizations of the Weibull and uniform distributions using record values ..... 209

## **N. C. FRAMSTAD**

On free lunches in random walk markets with short-sale constraints and small transaction costs, and weak convergence to Gaussian continuous-time processes ..... 223

## **B. C. SUTRADHAR, V. JOWAHEER and R. P. RAO**

Remarks on asymptotic efficient estimation for regression effects in stationary and nonstationary models for panel count data ..... 241

## **A. BOLIVAR-CIME and V. PEREZ-ABREU**

PCA and eigen-inference for a spiked covariance model with largest eigenvalues of same asymptotic order ..... 255

## **J. B. CARVALHO, D. M. VALENÇA and J. M. SINGER**

Prediction of failure probability of oil wells ..... 275

## **J. FÚQUENE, M.-E. PÉREZ and L. R. PERICCHI**

An alternative to the Inverted Gamma for the variances to modelling outliers and structural breaks in dynamic models ..... 288

