

Contents

A. RAMÍREZ HASSAN and L. PERICCHI

Effects of prior distributions: An application to piped water demand 1

D. K. AL-MUTAIRI, M. E. GHITANY and D. KUNDU

Weighted Weibull distribution: Bivariate and multivariate cases.....20

T. F. N. MELO, S. L. P. FERRARI and A. G. PATRIOTA

Improved estimation in a general multivariate elliptical model.....44

J. F. PIRES, A. H. M. A. CYSNEIROS and F. CRIBARI-NETO

Improved inference for the generalized Pareto distribution 69

J. ZHANG, N. ZHOU, Q. CHEN and T. CHU

Nonlinear measurement errors models subject to partial linear additive distortion 86

R. GARBIT

On the exit time from an orthant for badly oriented random walks.....117

V. STOJANOVIĆ, D. RANDJELOVIĆ and K. KUK

Noise-indicator nonnegative integer-valued autoregressive time series of the first order.....147

D. GIRAUDO

Hölderian weak invariance principle under the Maxwell and Woodroffe condition 172

G. BARRERA

Abrupt convergence for a family of Ornstein–Uhlenbeck processes 188

G. A. ALOMANI, A. A. ALZAID and M. A. OMAIR

A Skellam GARCH model 200

