

THE ANNALS of STATISTICS

*AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS*

Articles

Statistical performance of support vector machines GILLES BLANCHARD, OLIVIER BOUSQUET AND PASCAL MASSART	489
A theoretical comparison of the data augmentation, marginal augmentation and PX-DA algorithms JAMES P. HOBERT AND DOBRIN MARCHEV	532
Consistency of spectral clustering ULRIKE VON LUXBURG, MIKHAIL BELKIN AND OLIVIER BOUSQUET	555
Asymptotic properties of bridge estimators in sparse high-dimensional regression models JIAN HUANG, JOEL L. HOROWITZ AND SHUANGGE MA	587
High-dimensional generalized linear models and the lasso SARA A. VAN DE GEER	614
Effect of mean on variance function estimation in nonparametric regression LIE WANG, LAWRENCE D. BROWN, T. TONY CAI AND MICHAEL LEVINE	646
On deconvolution with repeated measurements AURORE DELAIGLE, PETER HALL AND ALEXANDER MEISTER	665
Estimation of a semiparametric transformation model OLIVER LINTON, STEFAN SPERLICH AND INGRID VAN KEILEGOM	686
Estimating deformations of isotropic Gaussian random fields on the plane ETHAN B. ANDERES AND MICHAEL L. STEIN	719
Normalized least-squares estimation in time-varying ARCH models PIOTR FRYZLEWICZ, THEOFANIS SAPATINAS AND SUHASINI SUBBA RAO	742
Sequential change detection revisited GEORGE V. MOUSTAKIDES	787
Semiparametric efficiency in GMM models with auxiliary data XIAOHONG CHEN, HAN HONG AND ALESSANDRO TAROZZI	808
Ranking and empirical minimization of U -statistics STÉPHAN CLÉMENÇON, GÁBOR LUGOSI AND NICOLAS VAYATIS	844
Adaptive confidence bands CHRISTOPHER GENOVESE AND LARRY WASSERMAN	875
Closed-form likelihood expansions for multivariate diffusions YACINE AÏT-SAHALIA	906
Bounds for Bayesian order identification with application to mixtures ANTOINE CHAMBAZ AND JUDITH ROUSSEAU	938
Objective priors for the bivariate normal model JAMES O. BERGER AND DONGCHU SUN	963
Quadratic distances on probabilities: A unified foundation BRUCE G. LINDSAY, MARIANTHI MARKATOU, SURAJIT RAY, KE YANG AND SHU-CHUAN CHEN	983
Quotient correlation: A sample based alternative to Pearson's correlation..... ZHENGJUN ZHANG	1007