

Author Index

Adamczak, R. <i>Some remarks on MCMC estimation of spectra of integral operators</i>	2073
Akashi, F. <i>An empirical likelihood approach for symmetric α-stable processes</i>	2093
Ankirchner, S. <i>Finite, integrable and bounded time embeddings for diffusions</i>	1067
Arias-Castro, E. <i>Detecting positive correlations in a multivariate sample</i>	209
Aue, A. <i>Reaction times of monitoring schemes for ARMA time series</i>	1238
Bacallado, S. <i>Looking-backward probabilities for Gibbs-type exchangeable random partitions</i>	1
Bai, L. <i>Stochastic differential equations driven by fractional Brownian motion and Poisson point process</i>	303
Bai, Z. <i>Convergence of the empirical spectral distribution function of Beta matrices</i>	1538
Baldi Antognini, A. <i>On the almost sure convergence of adaptive allocation procedures</i>	881
Bao, Z. <i>The logarithmic law of random determinant</i>	1600
Barbour, A.D. <i>Stein factors for negative binomial approximation in Wasserstein distance</i>	1002
Bardenet, R. <i>Adaptive MCMC with online relabeling</i>	1304
Bardenet, R. <i>Concentration inequalities for sampling without replacement</i>	1361
Beck, S. <i>A new class of large claim size distributions: Definition, properties, and ruin theory</i>	2457
Bednorz, W. <i>Some remarks on MCMC estimation of spectra of integral operators</i>	2073
Bednorz, W.M. <i>Integrability and concentration of the truncated variation for the sample paths of fractional Brownian motions, diffusions and Lévy processes</i>	437
Behme, A. <i>A criterion for invariant measures of Itô processes based on the symbol</i>	1697
Beiglböck, M. <i>Pathwise versions of the Burkholder–Davis–Gundy inequality</i>	360
Bellio, R. <i>Beyond first-order asymptotics for Cox regression</i>	401
Ben Alaya, M. <i>Importance sampling and statistical Romberg method</i>	1947
Bentkus, V.K. <i>A tight Gaussian bound for weighted sums of Rademacher random variables</i>	1231
Biermé, H. <i>Modulus of continuity of some conditionally sub-Gaussian fields, application to stable random fields</i>	1719
Bissantz, N. <i>Confidence bands for multivariate and time dependent inverse regression models</i>	144
Blath, J. <i>A new class of large claim size distributions: Definition, properties, and ruin theory</i>	2457
Boissard, E. <i>Distribution’s template estimate with Wasserstein metrics</i>	740
Borowiecka-Olszewska, M. <i>Lévy processes and stochastic integrals in the sense of generalized convolutions</i>	2513
Bosch, P. <i>On the infinite divisibility of inverse Beta distributions</i>	2552
Bourguin, S. <i>Poisson convergence on the free Poisson algebra</i>	2139
Bubeck, S. <i>Detecting positive correlations in a multivariate sample</i>	209

Bull, A.D. <i>Adaptive-treed bandits</i>	2289
Bunea, F. <i>On the sample covariance matrix estimator of reduced effective rank population matrices, with applications to fPCA</i>	1200
Buraczewski, D. <i>Precise tail asymptotics of fixed points of the smoothing transform with general weights</i>	489
Cappé, O. <i>Adaptive MCMC with online relabeling</i>	1304
Carpentier, A. <i>Testing the regularity of a smooth signal</i>	465
Chen, B. <i>CLT for linear spectral statistics of normalized sample covariance matrices with the dimension much larger than the sample size</i>	1089
Chen, F. <i>Optimal method in multiple regression with structural changes</i>	2217
Chen, L.H.Y. <i>On the error bound in a combinatorial central limit theorem</i>	335
Chen, Y. <i>Bayesian quantile regression with approximate likelihood</i>	832
Chong, C. <i>Integrability conditions for space–time stochastic integrals: Theory and applications</i>	2190
Chopin, N. <i>On particle Gibbs sampling</i>	1855
Cloez, B. <i>Exponential ergodicity for Markov processes with random switching</i>	505
Crane, H. <i>Lipschitz partition processes</i>	1386
Crane, H. <i>Time-varying network models</i>	1670
Cuny, C. <i>A compact LIL for martingales in 2-smooth Banach spaces with applications</i>	374
Damek, E. <i>Precise tail asymptotics of fixed points of the smoothing transform with general weights</i>	489
de Haan, L. <i>Estimating failure probabilities</i>	957
De Masi, A. <i>Extinction time for a random walk in a random environment</i>	1824
De Masi, A. <i>Exponential rate of convergence in current reservoirs</i>	1844
Deleaval, L. <i>Probabilistic proof of product formulas for Bessel functions</i>	2419
Demni, N. <i>Probabilistic proof of product formulas for Bessel functions</i>	2419
Dette, H. <i>Confidence bands for multivariate and time dependent inverse regression models</i>	144
Dette, H. <i>Of copulas, quantiles, ranks and spectra: An L_1-approach to spectral analysis</i>	781
Dienes, C. <i>Reaction times of monitoring schemes for ARMA time series</i>	1238
Dombry, C. <i>Existence and consistency of the maximum likelihood estimators for the extreme value index within the block maxima framework</i>	420
Doumic, M. <i>Statistical estimation of a growth-fragmentation model observed on a genealogical tree</i>	1760
Drees, H. <i>Estimating failure probabilities</i>	957
Dzindzalieta, D. <i>A tight Gaussian bound for weighted sums of Rademacher random variables</i>	1231
Engelke, S. <i>Maxima of independent, non-identically distributed Gaussian vectors</i>	38
Fan, J.Y. <i>Mimicking self-similar processes</i>	1341
Fang, X. <i>On the error bound in a combinatorial central limit theorem</i>	335

<i>Author Index</i>	2597
Fang, X. <i>Rates of convergence for multivariate normal approximation with applications to dense graphs and doubly indexed permutation statistics</i>	2157
Favaro, S. <i>Looking-backward probabilities for Gibbs-type exchangeable random partitions</i>	1
Feng, Y. <i>Bayesian quantile regression with approximate likelihood</i>	832
Fermanian, J.-D. <i>Asymptotic total variation tests for copulas</i>	1911
Fort, G. <i>Adaptive MCMC with online relabeling</i>	1304
Fremdt, S. <i>Reaction times of monitoring schemes for ARMA time series</i>	1238
Galtchouk, L.I. <i>Efficient pointwise estimation based on discrete data in ergodic nonparametric diffusions</i>	2569
Gan, H.L. <i>Stein factors for negative binomial approximation in Wasserstein distance</i>	1002
Giacomin, G. <i>Weak noise and non-hyperbolic unstable fixed points: Sharp estimates on transit and exit times</i>	2242
Hairer, M. <i>Exponential ergodicity for Markov processes with random switching</i>	505
Hajji, K. <i>Importance sampling and statistical Romberg method</i>	1947
Hallin, M. <i>Of copulas, quantiles, ranks and spectra: An L_1-approach to spectral analysis</i>	781
Hallin, M. <i>Local bilinear multiple-output quantile/depth regression</i>	1435
Hamza, K. <i>Mimicking self-similar processes</i>	1341
Hansen, N.R. <i>Lasso and probabilistic inequalities for multivariate point processes</i>	83
He, X. <i>Bayesian quantile regression with approximate likelihood</i>	832
Hill, J.B. <i>Robust estimation and inference for heavy tailed GARCH</i>	1629
Hobson, D. <i>Finite, integrable and bounded time embeddings for diffusions</i>	1067
Hoffmann, M. <i>Statistical estimation of a growth-fragmentation model observed on a genealogical tree</i>	1760
Houdré, C. <i>Simultaneous large deviations for the shape of Young diagrams associated with random words</i>	1494
Hu, J. <i>Convergence of the empirical spectral distribution function of Beta matrices</i>	1538
Hu, Y. <i>Density convergence in the Breuer–Major theorem for Gaussian stationary sequences</i>	2336
Huang, Q. <i>Functional partial canonical correlation</i>	1047
Jasiulis-Goldyn, B.H. <i>Lévy processes and stochastic integrals in the sense of generalized convolutions</i>	2513
Jentsch, C. <i>Testing equality of spectral densities using randomization techniques</i>	697
Juditsky, A. <i>On detecting harmonic oscillations</i>	1134
Kabluchko, Z. <i>Maxima of independent, non-identically distributed Gaussian vectors</i>	38
Kashimura, T. <i>Standard insets for undirected and chain graphical models</i>	1467
Kebaier, A. <i>Importance sampling and statistical Romberg method</i>	1947
Kégl, B. <i>Adaptive MCMC with online relabeling</i>	1304
Kendall, W.S. <i>Coupling, local times, immersions</i>	1014
Klebaner, F. <i>Mimicking self-similar processes</i>	1341

Kley, T. <i>Of copulas, quantiles, ranks and spectra: An L_1-approach to spectral analysis</i>	781
Klüppelberg, C. <i>Integrability conditions for space–time stochastic integrals: Theory and applications</i>	2190
Krell, N. <i>Statistical estimation of a growth-fragmentation model observed on a genealogical tree</i>	1760
Kutoyants, Y.A. <i>On ADF goodness-of-fit tests for perturbed dynamical systems</i>	2430
Lacaux, C. <i>Modulus of continuity of some conditionally sub-Gaussian fields, application to stable random fields</i>	1719
Le Gouic, T. <i>Distribution’s template estimate with Wasserstein metrics</i>	740
Li, J. <i>Interplay of insurance and financial risks in a discrete-time model with strongly regular variation</i>	1800
Li, Y. <i>Exact moduli of continuity for operator-scaling Gaussian random fields</i>	930
Liu, Y. <i>An empirical likelihood approach for symmetric α-stable processes</i>	2093
Łochowski, R.M. <i>Integrability and concentration of the truncated variation for the sample paths of fractional Brownian motions, diffusions and Lévy processes</i>	437
Loubes, J.-M. <i>Distribution’s template estimate with Wasserstein metrics</i>	740
Loustau, S. <i>Minimax fast rates for discriminant analysis with errors in variables</i>	176
Löwe, M. <i>Capacity of an associative memory model on random graph architectures</i>	1884
Lu, Z. <i>Local bilinear multiple-output quantile/depth regression</i>	1435
Lugosi, G. <i>Detecting positive correlations in a multivariate sample</i>	209
Ma, J. <i>Stochastic differential equations driven by fractional Brownian motion and Poisson point process</i>	303
Ma, J. <i>Simultaneous large deviations for the shape of Young diagrams associated with random words</i>	1494
Maillard, O.-A. <i>Concentration inequalities for sampling without replacement</i>	1361
Mariadassou, M. <i>Convergence of the groups posterior distribution in latent or stochastic block models</i>	537
Marteanu, C. <i>Minimax fast rates for discriminant analysis with errors in variables</i>	176
Matias, C. <i>Convergence of the groups posterior distribution in latent or stochastic block models</i>	537
Maticiuc, L. <i>Backward stochastic variational inequalities on random interval</i>	1166
Merle, M. <i>Weak noise and non-hyperbolic unstable fixed points: Sharp estimates on transit and exit times</i>	2242
Minsker, S. <i>Geometric median and robust estimation in Banach spaces</i>	2308
Misiewicz, J.K. <i>Lévy processes and stochastic integrals in the sense of generalized convolutions</i>	2513
Mondal, D. <i>Applying Dynkin’s isomorphism: An alternative approach to understand the Markov property of the de Wijs process</i>	1289
Nakamura, T. <i>A complete Riemann zeta distribution and the Riemann hypothesis</i>	604
Nemirovski, A. <i>On detecting harmonic oscillations</i>	1134
Nguyen, X. <i>Posterior contraction of the population polytope in finite admixture models</i>	618

<i>Author Index</i>	2599
Nkurunziza, S. <i>Optimal method in multiple regression with structural changes</i>	2217
Norvaiša, R. <i>Weighted power variation of integrals with respect to a Gaussian process</i>	1260
Nualart, D. <i>Density convergence in the Breuer–Major theorem for Gaussian stationary sequences</i>	2336
Ogihara, T. <i>Local asymptotic mixed normality property for nonsynchronously observed diffusion processes</i>	2024
Owada, T. <i>Maxima of long memory stationary symmetric α-stable processes, and self-similar processes with stationary max-increments</i>	1575
Paindaveine, D. <i>Nonparametrically consistent depth-based classifiers</i>	62
Paindaveine, D. <i>Local bilinear multiple-output quantile/depth regression</i>	1435
Pan, G. <i>CLT for linear spectral statistics of normalized sample covariance matrices with the dimension much larger than the sample size</i>	1089
Pan, G. <i>Convergence of the empirical spectral distribution function of Beta matrices</i>	1538
Pan, G. <i>The logarithmic law of random determinant</i>	1600
Pauly, M. <i>Testing equality of spectral densities using randomization techniques</i>	697
Pergamenschikov, S.M. <i>Efficient pointwise estimation based on discrete data in ergodic nonparametric diffusions</i>	2569
Pierce, D.A. <i>Beyond first-order asymptotics for Cox regression</i>	401
Pitman, J. <i>Size-biased permutation of a finite sequence with independent and identically distributed terms</i>	2484
Presutti, E. <i>Extinction time for a random walk in a random environment</i>	1824
Presutti, E. <i>Exponential rate of convergence in current reservoirs</i>	1844
Proksch, K. <i>Confidence bands for multivariate and time dependent inverse regression models</i>	144
Răşcanu, A. <i>Backward stochastic variational inequalities on random interval</i>	1166
Radulović, D. <i>Asymptotic total variation tests for copulas</i>	1911
Rebelles, G. <i>Pointwise adaptive estimation of a multivariate density under independence hypothesis</i>	1984
Renaut, R. <i>Functional partial canonical correlation</i>	1047
Reynaud-Bouret, P. <i>Lasso and probabilistic inequalities for multivariate point processes</i>	83
Riedler, M.G. <i>Spatio-temporal hybrid (PDMP) models: Central limit theorem and Langevin approximation for global fluctuations. Application to electrophysiology</i>	647
Rivoirard, V. <i>Lasso and probabilistic inequalities for multivariate point processes</i>	83
Robert, L. <i>Statistical estimation of a growth-fragmentation model observed on a genealogical tree</i>	1760
Röllin, A. <i>Local limit theorems via Landau–Kolmogorov inequalities</i>	851
Röllin, A. <i>Rates of convergence for multivariate normal approximation with applications to dense graphs and doubly indexed permutation statistics</i>	2157
Rosiński, J. <i>Lévy processes and stochastic integrals in the sense of generalized convolutions</i>	2513
Ross, N. <i>Local limit theorems via Landau–Kolmogorov inequalities</i>	851

Samorodnitsky, G. <i>Maxima of long memory stationary symmetric α-stable processes, and self-similar processes with stationary max-increments</i>	1575
Scheutzw, M. <i>A new class of large claim size distributions: Definition, properties, and ruin theory</i>	2457
Schlather, M. <i>Maxima of independent, non-identically distributed Gaussian vectors</i>	38
Schlather, M. <i>An exceptional max-stable process fully parameterized by its extremal coefficients</i>	276
Schnurr, A. <i>A criterion for invariant measures of Itô processes based on the symbol</i>	1697
Shao, X. <i>Two sample inference for the second-order property of temporally dependent functional data</i>	909
Šiman, M. <i>Local bilinear multiple-output quantile/depth regression</i>	1435
Simon, T. <i>On the infinite divisibility of inverse Beta distributions</i>	2552
Singh, S.S. <i>On particle Gibbs sampling</i>	1855
Siorpaes, P. <i>Pathwise versions of the Burkholder–Davis–Gundy inequality</i>	360
Steinebach, J. <i>Reaction times of monitoring schemes for ARMA time series</i>	1238
Strack, P. <i>Finite, integrable and bounded time embeddings for diffusions</i>	1067
Strokorb, K. <i>An exceptional max-stable process fully parameterized by its extremal coefficients</i>	276
Takemura, A. <i>Standard insets for undirected and chain graphical models</i>	1467
Tan, Z. <i>Improved minimax estimation of a multivariate normal mean under heteroscedasticity</i>	574
Tang, Q. <i>Interplay of insurance and financial risks in a discrete-time model with strongly regular variation</i>	1800
Taniguchi, M. <i>An empirical likelihood approach for symmetric α-stable processes</i>	2093
Thieullen, M. <i>Spatio-temporal hybrid (PDMP) models: Central limit theorem and Langevin approximation for global fluctuations. Application to electrophysiology</i>	647
Tindel, S. <i>Density convergence in the Breuer–Major theorem for Gaussian stationary sequences</i>	2336
Tran, N.M. <i>Size-biased permutation of a finite sequence with independent and identically distributed terms</i>	2484
Trippa, L. <i>Looking-backward probabilities for Gibbs-type exchangeable random partitions</i>	1
Tsagkarogiannis, D. <i>Extinction time for a random walk in a random environment</i>	1824
Tsagkarogiannis, D. <i>Exponential rate of convergence in current reservoirs</i>	1844
Van Bever, G. <i>Nonparametrically consistent depth-based classifiers</i>	62
Vares, M.E. <i>Extinction time for a random walk in a random environment</i>	1824
Vares, M.E. <i>Exponential rate of convergence in current reservoirs</i>	1844
Vermet, F. <i>Capacity of an associative memory model on random graph architectures</i>	1884
Vetter, M. <i>Estimation of integrated volatility of volatility with applications to goodness-of-fit testing</i>	2393
Volgushev, S. <i>Of copulas, quantiles, ranks and spectra: An L_1-approach to spectral analysis</i>	781

<i>Author Index</i>	2601
Vos, P. <i>Maximum likelihood estimators uniformly minimize distribution variance among distribution unbiased estimators in exponential families</i>	2120
Wang, T. <i>Variable selection and estimation for semi-parametric multiple-index models</i>	242
Wang, W. <i>Exact moduli of continuity for operator-scaling Gaussian random fields</i>	930
Wegkamp, M. <i>Asymptotic total variation tests for copulas</i>	1911
Wu, Q. <i>Maximum likelihood estimators uniformly minimize distribution variance among distribution unbiased estimators in exponential families</i>	2120
Xia, A. <i>Stein factors for negative binomial approximation in Wasserstein distance</i>	1002
Xiao, L. <i>On the sample covariance matrix estimator of reduced effective rank population matrices, with applications to fPCA</i>	1200
Xiao, Y. <i>Exact moduli of continuity for operator-scaling Gaussian random fields</i>	930
Xu, F. <i>Density convergence in the Breuer–Major theorem for Gaussian stationary sequences</i>	2336
Xu, P. <i>Variable selection and estimation for semi-parametric multiple-index models</i>	242
Zagoraiou, M. <i>On the almost sure convergence of adaptive allocation procedures</i>	881
Zähle, H. <i>Qualitative robustness of statistical functionals under strong mixing</i>	1412
Zeineddine, R. <i>Fluctuations of the power variation of fractional Brownian motion in Brownian time</i>	760
Zhai, J. <i>Large deviations for 2-D stochastic Navier–Stokes equations driven by multiplicative Lévy noises</i>	2351
Zhang, T. <i>Large deviations for 2-D stochastic Navier–Stokes equations driven by multiplicative Lévy noises</i>	2351
Zhang, X. <i>Two sample inference for the second-order property of temporally dependent functional data</i>	909
Zhou, W. <i>Convergence of the empirical spectral distribution function of Beta matrices</i>	1538
Zhou, W. <i>The logarithmic law of random determinant</i>	1600
Zhu, L. <i>Variable selection and estimation for semi-parametric multiple-index models</i>	242
Zienkiewicz, J. <i>Precise tail asymptotics of fixed points of the smoothing transform with general weights</i>	489