| Albrecher, H. Exit identities for Lévy processes observed at Poisson arrival times   | 1364 |
|--|------|
| Arnaudon, M. A stochastic algorithm finding p-means on the circle  | 2237 |
| Atchadé, Y.F. Markov Chain Monte Carlo confidence intervals  | 1808 |
| Bally, V. Asymptotic development for the CLT in total variation distance   | 2442 |
| Barrera, D. Quenched limit theorems for Fourier transforms and periodogram   | 275  |
| Bayraktar, E. An α-stable limit theorem under sublinear expectation  | 2548 |
| Benth, F.E. Simulation of volatility modulated Volterra processes using hyperbolic stochastic partial differential equations           | 774  |
| Benth, F.E. Integration theory for infinite dimensional volatility modulated Volterra pro-   | ,,,  |
| cesses   | 1383 |
| Berestycki, J. The number of accessible paths in the hypercube   | 653  |
| Bioche, C. Approximation of improper priors  | 1709 |
| Biscio, C.A.N. Quantifying repulsiveness of determinantal point processes  | 2001 |
| Bouchet, É. Sharp ellipticity conditions for ballistic behavior of random walks in random  | 2001 |
| environment  | 969  |
| Brunet, É. The number of accessible paths in the hypercube   | 653  |
| Bücher, A. A dependent multiplier bootstrap for the sequential empirical copula process  |      |
| under strong mixing  | 927  |
| Buchmann, B. Distributional representations and dominance of a Lévy process over its maximal jump processes                            | 2325 |
| Caramellino, L. Asymptotic development for the CLT in total variation distance   | 2442 |
| Cattiaux, P. Long time behavior of stochastic hard ball systems  | 681  |
| Chaudhuri, R. Non-Gaussian semi-stable laws arising in sampling of finite point pro-   | 001  |
| cesses   | 1055 |
| Cheng, D. Excursion probability of Gaussian random fields on sphere  | 1113 |
| Chiou, HT. Estimation of inverse autocovariance matrices for long memory processes   | 1301 |
| Cortines, A. The genealogy of a solvable population model under selection with dynamics  |      |
| related to directed polymers   | 2209 |
| Dattner, I. Adaptive quantile estimation in deconvolution with unknown error distribution  | 143  |
| Delattre, S. On empirical distribution function of high-dimensional Gaussian vector components with an application to multiple testing | 302  |
| Delgado-Vences, F.J. Approximation of a stochastic wave equation in dimension three,   | 302  |
| with application to a support theorem in Hölder norm: The non-stationary case  | 1572 |
| Delyon, B. <i>Integral approximation by kernel smoothing</i>   | 2177 |
| Denisov, D. Limit theorems for multifractal products of geometric stationary processes   | 2579 |
| Dette, H. Quantile spectral processes: Asymptotic analysis and inference   | 1770 |

| Dicker, L.H. Ridge regression and asymptotic minimax estimation over spheres of growing dimension                               | 1    |
|---|------|
| Doney, R. Passage time and fluctuation calculations for subexponential Lévy processes   | 1491 |
| Döring, H. Connection times in large ad-hoc mobile networks   | 2143 |
| Drees, H. A stochastic volatility model with flexible extremal dependence structure   | 1448 |
| Drton, M. Wald tests of singular hypotheses   | 38   |
| Druilhet, P. Approximation of improper priors   | 1709 |
| Diamici, 1. Approximation of improper priors  | 1709 |
| Eyjolfsson, H. Simulation of volatility modulated Volterra processes using hyperbolic stochastic partial differential equations | 774  |
| siochasic partia aggerenia equatoris  | ,,,  |
| Fan, Y. Distributional representations and dominance of a Lévy process over its maximal   |      |
| jump processes  | 2325 |
| Faraud, G. Connection times in large ad-hoc mobile networks   | 2143 |
| Finner, H. Goodness of fit tests in terms of local levels with special emphasis on higher                                       |      |
| criticism tests   | 1331 |
| Fradon, M. Long time behavior of stochastic hard ball systems   | 681  |
| Fukker, G. Asymptotic behavior of the generalized St. Petersburg sum conditioned on its maximum                                 | 1026 |
| maximum   | 1020 |
| Gassiat, E. Nonparametric finite translation hidden Markov models and extensions  | 193  |
| Geiss, C. L <sub>2</sub> -variation of Lévy driven BSDEs with non-smooth terminal conditions                                    | 995  |
| Ghosal, S. Adaptive Bayesian density regression for high-dimensional data   | 396  |
| Gobet, E. Approximation of backward stochastic differential equations using Malliavin weights and least-squares regression      | 530  |
| Gontscharuk, V. Goodness of fit tests in terms of local levels with special emphasis on   |      |
| higher criticism tests  | 1331 |
| Guillotte, S. Polynomial Pickands functions   | 213  |
| Gulisashvili, A. Tail behavior of sums and differences of log-normal random variables   | 444  |
| Guo, M. Estimation of inverse autocovariance matrices for long memory processes   | 1301 |
| Györfi, L. Asymptotic behavior of the generalized St. Petersburg sum conditioned on its   |      |
| maximum   | 1026 |
| Hallin, M. Quantile spectral processes: Asymptotic analysis and inference   | 1770 |
| Heaukulani, C. The combinatorial structure of beta negative binomial processes  | 2301 |
| Heine, K. On the role of interaction in sequential Monte Carlo algorithms   | 494  |
| Hirose, Y. On differentiability of implicitly defined function in semi-parametric profile likelihood estimation                 | 589  |
| Hooker, G. Consistency, efficiency and robustness of conditional disparity methods  | 857  |
| Huckemann, S. The circular SiZer, inferred persistence of shape parameters and appli-   | 057  |
| cation to early stem cell differentiation   | 2113 |
| Ing, CK. Estimation of inverse autocovariance matrices for long memory processes  | 1301 |
| Ivanovs, J. Exit identities for Lévy processes observed at Poisson arrival times  | 1364 |
| ,   |      |

| Janssen, A. A stochastic volatility model with flexible extremal dependence structure Johansen, A.M. On the exact and $\varepsilon$ -strong simulation of (jump) diffusions Johansen, S. Analysis of the Forward Search using some new results for martingales and | 1448<br>794 |
|--|-------------|
| empirical processes  | 1131        |
| Jurečková, J. Behavior of R-estimators under measurement errors  | 1093        |
|  |             |
| Kabluchko, Z. Stochastic integral representations and classification of sum- and max-infinitely divisible processes  | 107         |
| Kanika Methods for improving estimators of truncated circular parameters   | 2521        |
| Kevei, P. Asymptotic behavior of the generalized St. Petersburg sum conditioned on its maximum   | 1026        |
| Khmaladze, E. Unitary transformations, empirical processes and distribution free testing   | 563         |
| Kim, KR. The circular SiZer, inferred persistence of shape parameters and application  |             |
| to early stem cell differentiation   | 2113        |
| Kley, T. Quantile spectral processes: Asymptotic analysis and inference  | 1770        |
| Klüppelberg, C. Passage time and fluctuation calculations for subexponential Lévy processes  | 1491        |
| Koike, Y. Quadratic covariation estimation of an irregularly observed semimartingale with jumps and noise  | 1894        |
| Kojadinovic, I. A dependent multiplier bootstrap for the sequential empirical copula process under strong mixing   | 927         |
| König, W. Connection times in large ad-hoc mobile networks   | 2143        |
| Koul, H.L. Behavior of R-estimators under measurement errors   | 1093        |
| Kujala, J.V. Asymptotic optimality of myopic information-based strategies for Bayesian adaptive estimation   | 615         |
| Kulik, A. M. Long time behavior of stochastic hard ball systems  | 681         |
| Kumar, S. Methods for improving estimators of truncated circular parameters  | 2521        |
| Kuroki, M. Equivalence between direct and indirect effects with different sets of interme-   |             |
| diate variables and covariates   | 421         |
| Lacaux, C. Time-changed extremal process as a random sup measure   | 1979        |
| Lahiri, S.N. Central limit theorems for long range dependent spatial linear processes  | 345         |
| Lanconelli, A. A note on a local limit theorem for Wiener space valued random variables  | 2101        |
| Landwehr, S. Goodness of fit tests in terms of local levels with special emphasis on higher  |             |
| criticism tests  | 1331        |
| Laurent, B. Non-asymptotic detection of two-component mixtures with unknown means  | 242         |
| Lavancier, F. Quantifying repulsiveness of determinantal point processes   | 2001        |
| Lecué, G. Performance of empirical risk minimization in linear aggregation   | 1520        |
| Lee, A. On the role of interaction in sequential Monte Carlo algorithms  | 494         |
| Leng, C. An analysis of penalized interaction models   | 1937        |
| Leonenko, N. Limit theorems for multifractal products of geometric stationary processes  | 2579        |
| Lepski, O. Upper functions for $\mathbb{L}_p$ -norms of Gaussian random fields   | 732         |
| Lerasle, M. Sharp oracle inequalities and slope heuristic for specification probabilities  |             |
| estimation in discrete random fields   | 325         |

| Mai, JF. Exchangeable exogenous shock models   | 1278  |
|--|-------|
| Maller, R. Passage time and fluctuation calculations for subexponential Lévy processes                                   | 1491  |
| Maller, R.A. Conditions for a Lévy process to stay positive near 0, in probability                                       | 1963  |
| Maller, R.A. Distributional representations and dominance of a Lévy process over its                                     |       |
| maximal jump processes   | 2325  |
| Marteau, C. Non-asymptotic detection of two-component mixtures with unknown means  | 242   |
| Maruyama, Y. Consistency of Bayes factor for nonnested model selection when the model                                    |       |
| dimension grows  | 2080  |
| Maugis-Rabusseau, C. Non-asymptotic detection of two-component mixtures with un-   |       |
| known means  | 242   |
| Meister, A. Optimal classification and nonparametric regression for functional data                                      | 1729  |
| Mena, R.H. Dynamic density estimation with diffusive Dirichlet mixtures  | 901   |
| Mendelson, S. Performance of empirical risk minimization in linear aggregation   | 1520  |
| Miclo, L. A stochastic algorithm finding p-means on the circle   | 2237  |
| Munk, A. The circular SiZer, inferred persistence of shape parameters and application to early stem cell differentiation | 2113  |
| Munk, A. An $\alpha$ -stable limit theorem under sublinear expectation   | 2548  |
| Hunk, 11. 111 a subte una meorem unaer submedi expectation   | 23 10 |
| Navrátil, R. Behavior of R-estimators under measurement errors   | 1093  |
| Newton, N.J. Infinite-dimensional statistical manifolds based on a balanced chart  | 711   |
| Nguyen, X. Borrowing strengh in hierarchical Bayes: Posterior concentration of the                                       |       |
| Dirichlet base measure   | 1535  |
| Nielsen, B. Analysis of the Forward Search using some new results for martingales and                                    |       |
| empirical processes  | 1131  |
| Ottobre, M. A function space HMC algorithm with second order Langevin diffusion limit                                    | 60    |
| Paindaveine, D. On high-dimensional sign tests   | 1745  |
| Pakkanen, M.S. Functional limit theorems for generalized variations of the fractional                                    |       |
| Brownian sheet   | 1671  |
| Peligrad, M. Quenched limit theorems for Fourier transforms and periodogram  | 275   |
| Perkowski, N. Pathwise stochastic integrals for model free finance   | 2486  |
| Perron, F. Polynomial Pickands functions   | 213   |
| Picek, J. Behavior of R-estimators under measurement errors  | 1093  |
| Pillai, N.S. A function space HMC algorithm with second order Langevin diffusion limit                                   | 60    |
| Pinski, F.J. A function space HMC algorithm with second order Langevin diffusion limit                                   | 60    |
| Pipiras, V. Non-Gaussian semi-stable laws arising in sampling of finite point processes                                  | 1055  |
| Pollock, M. On the exact and $\varepsilon$ -strong simulation of (jump) diffusions                                       | 794   |
| Portier, F. Integral approximation by kernel smoothing   | 2177  |
| Prömel, D.J. Pathwise stochastic integrals for model free finance  | 2486  |
| Puplinskaitė, D. Aggregation of autoregressive random fields and anisotropic long-range dependence                       | 2401  |
|  |       |
| Ramírez, A.F. Sharp ellipticity conditions for ballistic behavior of random walks in ran-                                | 0.60  |
| dom environment  | 969   |

| Rehfeldt, F. The circular SiZer, inferred persistence of shape parameters and application  | 2112       |
|--|------------|
| to early stem cell differentiation   | 2113       |
| Reiss, M. Adaptive quantile estimation in deconvolution with unknown error distribution  | 143        |
| Réveillac, A. Functional limit theorems for generalized variations of the fractional Brow-   | 4.554      |
| nian sheet   | 1671       |
| Roberts, G.O. On the exact and $\varepsilon$ -strong simulation of (jump) diffusions   | 794        |
| Robinson, P.M. Central limit theorems for long range dependent spatial linear processes<br>Roelly, S. Long time behavior of stochastic hard ball systems | 345<br>681 |
| Roquain, E. On empirical distribution function of high-dimensional Gaussian vector   |            |
| components with an application to multiple testing   | 302        |
| Rousseau, J. Nonparametric finite translation hidden Markov models and extensions  | 193        |
| Roy, D.M. The combinatorial structure of beta negative binomial processes  | 2301       |
| Ruggiero, M. Dynamic density estimation with diffusive Dirichlet mixtures  | 901        |
|  |            |
| Sabot, C. Sharp ellipticity conditions for ballistic behavior of random walks in random  | 060        |
| environment  | 969        |
| Samorodnitsky, G. Time-changed extremal process as a random sup measure  | 1979       |
| Sancetta, A. Greedy algorithms for prediction  | 1227       |
| Santacroce, M. New results on mixture and exponential models by Orlicz spaces  | 1431       |
| Sanz-Solé, M. Approximation of a stochastic wave equation in dimension three, with   |            |
| application to a support theorem in Hölder norm: The non-stationary case   | 1572       |
| Sart, M. Robust estimation on a parametric model via testing   | 1617       |
| Schenk, S. Exchangeable exogenous shock models   | 1278       |
| Scherer, M. Exchangeable exogenous shock models  | 1278       |
| Shao, QM. Cramér type moderate deviation theorems for self-normalized processes  | 2029       |
| Shen, W. Adaptive Bayesian density regression for high-dimensional data  | 396        |
| Shi, Z. The number of accessible paths in the hypercube  | 653        |
| Siri, P. New results on mixture and exponential models by Orlicz spaces  | 1431       |
| Sommerfeld, M. The circular SiZer, inferred persistence of shape parameters and appli-   |            |
| cation to early stem cell differentiation  | 2113       |
| Sriperumbudur, B. On the optimal estimation of probability measures in weak and strong   |            |
| topologies   | 1839       |
| Stan, A.I. A note on a local limit theorem for Wiener space valued random variables  | 2101       |
| Steinicke, A. L <sub>2</sub> -variation of Lévy driven BSDEs with non-smooth terminal conditions   | 995        |
| Stoev, S. Stochastic integral representations and classification of sum- and max-infinitely  | 107        |
| divisible processes  | 107        |
| Stuart, A.M. A function space HMC algorithm with second order Langevin diffusion limit   | 60         |
| Surgailis, D. Aggregation of autoregressive random fields and anisotropic long-range dependence  | 2401       |
| Süss, A. Integration theory for infinite dimensional volatility modulated Volterra pro-  |            |
| cesses   | 1383       |
|  |            |
| Takahashi, D.Y. Sharp oracle inequalities and slope heuristic for specification probabil-  |            |
| ities estimation in discrete random fields   | 325        |

| Tankov, P. Tail behavior of sums and differences of log-normal random variables  | 444         |
|--|-------------|
| Thäle, C. Asymptotic theory for statistics of the Poisson–Voronoi approximation  | 2372        |
| Trabs, M. Adaptive quantile estimation in deconvolution with unknown error distribution  | 143         |
| Trivellato, B. New results on mixture and exponential models by Orlicz spaces  | 1431        |
| Turkedjiev, P. Approximation of backward stochastic differential equations using Malli-<br>avin weights and least-squares regression | 530         |
| Verdebout, T. On high-dimensional sign tests   | 1745        |
| Viitasaari, L. Integral representation of random variables with respect to Gaussian pro-   | 276         |
| cesses Volgushev, S. Quantile spectral processes: Asymptotic analysis and inference  | 376<br>1770 |
|  |             |
| Wang, J. $L^p$ -Wasserstein distance for stochastic differential equations driven by Lévy processes                                  | 1598        |
| Wang, M. Consistency of Bayes factor for nonnested model selection when the model  | 1390        |
| dimension grows  | 2080        |
| Wegkamp, M. Adaptive estimation of the copula correlation matrix for semiparametric elliptical copulas                               | 1184        |
| Weickert, J. The circular SiZer, inferred persistence of shape parameters and application to early stem cell differentiation         | 2113        |
| Whiteley, N. On the role of interaction in sequential Monte Carlo algorithms   | 494         |
| Wollnik, C. The circular SiZer, inferred persistence of shape parameters and application   | -           |
| to early stem cell differentiation   | 2113        |
| Xiao, H. Wald tests of singular hypotheses   | 38          |
| Xiao, Y. Excursion probability of Gaussian random fields on sphere   | 1113        |
| Yukich, J.E. Asymptotic theory for statistics of the Poisson-Voronoi approximation   | 2372        |
| Zhao, J. An analysis of penalized interaction models   | 1937        |
| Zhao, Y. Adaptive estimation of the copula correlation matrix for semiparametric ellipti-  |             |
| cal copulas  | 1184        |
| Zhou, WX. Cramér type moderate deviation theorems for self-normalized processes  | 2029        |
| Zhou, X. Exit identities for Lévy processes observed at Poisson arrival times  | 1364        |
|  |             |