

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

