

# Author Index

Barndorff-Nielsen, O.E. <i>On large deviations and choice of ancillary for <math>p^*</math> and <math>r^*</math></i>	35
Belitser, E. <i>Efficient estimation of analytic density under random censorship</i>	519
Birge, L. <i>Minimum contrast estimators on sieves: exponential bounds and rates of convergence</i>	329
Butler, R.W. <i>Approximate distributions for the various serial correlograms</i>	497
Carlstein, E. <i>Matched-block bootstrap for dependent data</i>	305
Cheng, M.-Y. <i>Optimal design for curve estimation by local linear smoothing</i>	3
Cox, D.R. <i>On association models defined over independence graphs</i>	477
Diaconis, P.W. <i>Consistency of Bayes estimates for nonparametric regression: normal theory</i>	411
Dinwoodie, I.H. <i>The Diaconis–Sturmfels algorithm and rules of succession</i>	401
Do, K.-A. <i>Matched-block bootstrap for dependent data</i>	305
Dorofeev, E.A. <i>Upper functions for plane Brownian windings</i>	461
Efromovich, S. <i>On global and pointwise adaptive estimation</i>	273
Freedman, D. <i>Consistency of Bayes estimates for nonparametric regression: normal theory</i>	411
Genon-Catalot, V. <i>Limit theorems for discretely observed stochastic volatility models</i>	283
Greenwood, P.E. <i>Cox’s factoring of regression model likelihoods for continuous-time processes</i>	65
Hall, P. <i>Matched-block bootstrap for dependent data</i>	305
Hall, P. <i>Optimal design for curve estimation by local linear smoothing</i>	3
Hesterberg, T. <i>Matched-block bootstrap for dependent data</i>	305
Istas, J. <i>Discretely observing a white noise change-point model in the presence of blur</i>	185
Jeantheau, T. <i>Limit theorems for discretely observed stochastic volatility models</i>	283
Katsura, K. <i>Correction of earthquake location estimation in a small-seismic-array system</i>	167
Kobayashi, A. <i>Correction of earthquake location estimation in a small-seismic-array system</i>	167
Koshevoy, G. <i>Lift zonoids, random convex hulls and the variability of random vectors</i>	377
Kozek, A.S. <i>On a universal strong law of large numbers for conditional expectations</i>	143
Künsch, H.R. <i>Matched-block bootstrap for dependent data</i>	305
Laredo, C. <i>Limit theorems for discretely observed stochastic volatility models</i>	283
Leslie, J.R. <i>On a universal strong law of large numbers for conditional expectations</i>	143
Ma, J. <i>Anticipating integrals for a class of martingales</i>	81
Massart, P. <i>Minimum contrast estimators on sieves: exponential bounds and rates of convergence</i>	329
Mikami, N. <i>Correction of earthquake location estimation in a small-seismic-array system</i>	167
Mosler, K. <i>Lift zonoids, random convex hulls and the variability of random vectors</i>	377
Murata, Y. <i>Correction of earthquake location estimation in a small-seismic-array system</i>	167
N’zi, M. <i>Between Strassen and Chung normalizations for Lévy’s area process</i>	115

Ogata, Y. <i>Correction of earthquake location estimation in a small-seismic-array system</i>	167
Oudshoorn, C.G.M. <i>Asymptotically minimax estimation of a function with jumps</i>	15
Paoletta, M.S. <i>Approximate distributions for the various serial correlograms</i>	497
Protter, P. <i>Anticipating integrals for a class of martingales</i>	81
Puhalskii, A. <i>On large-deviation efficiency in statistical inference</i>	203
Rémillard, B. <i>Between Strassen and Chung normalizations for Levy's area process</i>	115
Samorodnitsky, G. <i>Lower tails of self-similar stable processes</i>	127
San Martin, J. <i>Anticipating integrals for a class of martingales</i>	81
Schuster, E.F. <i>On a universal strong law of large numbers for conditional expectations</i>	143
Spokoiny, V. <i>On large-deviation efficiency in statistical inference</i>	203
Stryhn, H. <i>Discretely observing a white noise change-point model in the presence of blur</i>	185
Tindel, S. <i>Quasilinear stochastic elliptic equations with reflection: the existence of a density</i>	445
Titterton, D.M. <i>Optimal design for curve estimation by local linear smoothing</i>	3
Theodorescu, R. <i>Between Strassen and Chung normalization for Levy's area process</i>	115
Wefelmeyer, W. <i>Cox's factoring of regression model likelihoods for continuous-time processes</i>	65
Wermuth, N. <i>On association models defined over independence graphs</i>	477
Wood, A.T.A. <i>On large deviations and choice of ancillary for <math>p^*</math> and <math>r^*</math></i>	35