

# THE ANNALS of STATISTICS

AN OFFICIAL JOURNAL OF THE  
INSTITUTE OF MATHEMATICAL STATISTICS

## Least Angle Regression

Least angle regression .....	BRADLEY EFRON, TREVOR HASTIE, IAIN JOHNSTONE AND ROBERT TIBSHIRANI	407
Discussion .....	HEMANT ISHWARAN	452
Discussion .....	KEITH KNIGHT	458
Discussion .....	JEAN-MICHEL LOUBES AND PASCAL MASSART	460
Discussion .....	DAVID MADIGAN AND GREG RIDGEWAY	465
Discussion .....	SAHARON ROSSET AND JI ZHU	469
Discussion .....	ROBERT A. STINE	475
Discussion .....	BERWIN A. TURLACH	481
Discussion .....	SANFORD WEISBERG	490
Rejoinder .....	BRADLEY EFRON, TREVOR HASTIE, IAIN JOHNSTONE AND ROBERT TIBSHIRANI	494

## Nonparametric Estimation

Multiscale likelihood analysis and complexity penalized estimation	ERIC D. KOLACZYK AND ROBERT D. NOWAK	500
Confidence balls in Gaussian regression .....	YANNICK BARAUD	528
Minimax estimation of linear functionals over nonconvex parameter spaces .....	T. TONY CAI AND MARK G. LOW	552

## Time Series

Statistical inference for time-inhomogeneous volatility models	DANILO MERCURIO AND VLADIMIR SPOKOINY	577
Estimating invariant laws of linear processes by $U$ -statistics	ANTON SCHICK AND WOLFGANG WEFELMEYER	603
The efficiency of the estimators of the parameters in GARCH processes	ISTVÁN BERKES AND LAJOS HORVÁTH	633
Local Whittle estimation in nonstationary and unit root cases	PETER C. B. PHILLIPS AND KATSUMI SHIMOTSU	656
Selecting optimal multistep predictors for autoregressive processes of unknown order .....	CHING-KANG ING	693

## Missing Data

Information bounds for Cox regression models with missing data	BIN NAN, MARY EMOND AND JON A. WELLNER	723
Missing at random, likelihood ignorability and model completeness .....	GUOBING LU AND JOHN B. COPAS	754
Finite sample properties of multiple imputation estimators .....	JAE KWANG KIM	766

## Mixed and Random Effects Models

Sufficient burn-in for Gibbs samplers for a hierarchical random effects model	GALIN L. JONES AND JAMES P. HOBERT	784
Mean squared error of empirical predictor	KALYAN DAS, JIMING JIANG AND J. N. K. RAO	818