

THE ANNALS *of* STATISTICS

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Machine Learning

- Complexities of convex combinations and bounding the generalization error
in classification VLADIMIR KOLTCHINSKII AND DMITRY PANCHENKO 1455
- Local Rademacher complexities
PETER L. BARTLETT, OLIVIER BOUSQUET AND SHAHAR MENDELSON 1497
- Boosting with early stopping: Convergence and consistency TONG ZHANG AND BIN YU 1538

Model Selection and Dimension Reduction

- Contour regression: A general approach to dimension reduction
BING LI, HONGYUAN ZHA AND FRANCESCA CHIAROMONTE 1580
- Variable selection using MM algorithms DAVID R. HUNTER AND RUNZE LI 1617

Statistical Analysis of Shape

- Statistical analysis on high-dimensional spheres and shape spaces IAN L. DRYDEN 1643
- Directions and projective shapes KANTI V. MARDIA AND VIC PATRANGENARU 1666

Bayesian Theory and Methods

- Empirical Bayes selection of wavelet thresholds
IAIN M. JOHNSTONE AND BERNARD W. SILVERMAN 1700
- A new class of generalized Bayes minimax ridge regression estimators
YUZO MARUYAMA AND WILLIAM E. STRAWDERMAN 1753
- Bayesian Poisson process partition calculus with an application to
Bayesian Lévy moving averages LANCELOT F. JAMES 1771

Time Series Analysis

- Efficiency improvements in inference on stationary and
nonstationary fractional time series P. M. ROBINSON 1800
- Semiparametric estimation for stationary processes whose
spectra have an unknown pole JAVIER HIDALGO 1843
- Exact local Whittle estimation of fractional integration
KATSUMI SHIMOTSU AND PETER C. B. PHILLIPS 1890

Sample Quantiles

- On the Bahadur representation of sample quantiles for dependent sequences
WEI BIAO WU 1934

Categorical Data and Ignorability

- Ignorability for categorical data MANFRED JAEGER 1964