

Author Index

Adell, J.A. <i>Sharp estimates in signed Poisson approximation of Poisson mixtures</i>	47
Aihara, K. <i>Nonparametric bootstrap prediction</i>	293
Aoki, S. <i>Distance-reducing Markov bases for sampling from a discrete sample space</i>	793
Atchadé, Y.F. <i>On adaptive Markov chain Monte Carlo algorithms</i>	815
Bai, Z.D. <i>On the convergence of the spectral empirical process of Wigner matrices</i>	1059
Beirlant, J. <i>Estimation of the extreme-value index and generalized quantile plots</i>	949
Bibby, B.M. <i>Diffusion-type models with given marginal distribution and autocorrelation function</i>	191
Butucea, C. <i>Exact asymptotics for estimating the marginal density of discretely observed diffusion processes</i>	411
Butucea, C. <i>Minimax estimation of the noise level and of the deconvolution density in a semiparametric convolution model</i>	309
Cai, T.T. <i>Adaptive estimation of linear functionals under different performance measures</i>	341
Chang, I.-S. <i>An asymptotic theory for the nonparametric maximum likelihood estimator in the Cox gene model</i>	863
Chaudhuri, P. <i>On data depth and distribution-free discriminant analysis using separating surfaces</i>	1
Chiu, S.N. <i>Passage times for a spectrally negative Lévy process with applications to risk theory</i>	511
Coeurjolly, J.-F. <i>Identification of multifractional Brownian motion</i>	987
Criminaldi, I. <i>Convergence results for conditional expectations</i>	737
Dassios, A. <i>On the quantiles of Brownian motion and their hitting times</i>	29
Decreusefond, L. <i>Filtered Brownian motions as weak limit of filtered Poisson processes</i>	283
del Barrio, E. <i>Asymptotics for L_2 functionals of the empirical quantile process, with applications to tests of fit based on weighted Wasserstein distances</i>	131
Dehay, D. <i>On invariant distribution function estimation for continuous-time stationary processes</i>	933
del Puerto, I. <i>On L^2-convergence of controlled branching processes with random control function</i>	37
Dierckx, G. <i>Estimation of the extreme-value index and generalized quantile plots</i>	949
Evans, S.N. <i>Minimax expected measure confidence sets for restricted location parameters</i>	571
Fan, J. <i>Profile likelihood inferences on semiparametric varying-coefficient partially linear models</i>	1031

Fushiki, T. <i>Bootstrap prediction and Bayesian prediction under misspecified models</i>	747
Fushiki, T. <i>Nonparametric bootstrap prediction</i>	293
Gamboa, F. <i>Wavelet estimation of a multifractal function</i>	221
Ghosh, A.K. <i>On data depth and distribution-free discriminant analysis using separating surfaces</i>	1
Giné, E. <i>Asymptotics for L_2 functionals of the empirical quantile process, with applications to tests of fit based on weighted Wasserstein distances</i>	131
González, M. <i>On L^2-convergence of controlled branching processes with random control function</i>	37
González, M. <i>On the unlimited growth of a class of homogeneous multitype Markov chains</i>	559
Guillou, A. <i>Estimation of the extreme-value index and generalized quantile plots</i>	949
Guo, X. <i>Zero-sum continuous-time Markov games with unbounded transition and discounted payoff rates</i>	1009
Hansen, B.B. <i>Minimax expected measure confidence sets for restricted location parameters</i>	571
Hayashi, T. <i>On covariance estimation of non-synchronously observed diffusion processes</i>	359
Hernández-Lerma, O. <i>Zero-sum continuous-time Markov games with unbounded transition and discounted payoff rates</i>	1009
Hössjer, O. <i>Spectral decomposition of score functions in linkage analysis</i>	1093
Hsiung, C.A. <i>An asymptotic theory for the nonparametric maximum likelihood estimator in the Cox gene model</i>	863
Huang, T. <i>Profile likelihood inferences on semiparametric varying-coefficient partially linear models</i>	1031
Johnson, O. <i>Central limit theorem and convergence to stable laws in Mallows distance</i>	829
Jongbloed, G. <i>Nonparametric inference for Lévy-driven Ornstein–Uhlenbeck processes</i>	759
Jourdain, B. <i>Probabilistic approximation and inviscid limits for one-dimensional fractional conservation laws</i>	689
Klüppelberg, C. <i>Extreme value theory for moving average processes with light-tailed innovations</i>	381
Komaki, F. <i>Nonparametric bootstrap prediction</i>	293
Konakov, V. <i>Edgeworth-type expansions for transition densities of Markov chains converging to diffusions</i>	591
Lekuona, A. <i>Sharp estimates in signed Poisson approximation of Poisson mixtures</i>	47
Lenstra, A.J. <i>Cramér–Rao revisited</i>	263
Lindner, A. <i>Extreme value theory for moving average processes with light-tailed innovations</i>	381
Loubes, J.-M. <i>Wavelet estimation of a multifractal function</i>	221

<i>Author index</i>	1133
Low, M.G. <i>Adaptive estimation of linear functionals under different performance measures</i>	341
Mammen, E. <i>Edgeworth-type expansions for transition densities of Markov chains converging to diffusions</i>	591
Martínez, R. <i>On the unlimited growth of a class of homogeneous multitype Markov chains</i>	559
Matias, C. <i>Minimax estimation of the noise level and of the deconvolution density in a semiparametric convolution model</i>	309
Méléard, S. <i>Probabilistic approximation and inviscid limits for one-dimensional fractional conservation laws</i>	689
Molina, M. <i>On L^2-convergence of controlled branching processes with random control function</i>	37
Morvai, G. <i>On classifying processes</i>	523
Mota, M. <i>On the unlimited growth of a class of homogeneous multitype Markov chains</i>	559
Nagaev, A. <i>New large-deviation local theorems for sums of independent and identically distributed random vectors when the limit distribution is α-stable</i>	665
Neumann, M.H. <i>Exact asymptotics for estimating the marginal density of discretely observed diffusion processes</i>	411
Pagès, G. <i>Optimal quantization methods for nonlinear filtering with discrete-time observations</i>	893
Peszat, S. <i>Large-noise asymptotics for one-dimensional diffusions</i>	247
Pham, H. <i>Optimal quantization methods for nonlinear filtering with discrete-time observations</i>	893
Pratelli, L. <i>Convergence results for conditional expectations</i>	737
Qin, G. <i>Empirical likelihood based inference for the derivative of the nonparametric regression function</i>	715
Reiss, M. <i>Adaptive estimation for affine stochastic delay differential equations</i>	67
Rivero, V. <i>Recurrent extensions of self-similar Markov processes and Cramér's condition</i>	471
Röllin, A. <i>Approximation of sums of conditionally independent variables by the translated Poisson distribution</i>	1115
Roos, B. <i>On Hipp's compound Poisson approximations via concentration functions</i>	533
Rosenthal, J.S. <i>On adaptive Markov chain Monte Carlo algorithms</i>	815
Russo, F. <i>Large-noise asymptotics for one-dimensional diffusions</i>	247
Samworth, R. <i>Central limit theorem and convergence to stable laws in Mallows distance</i>	829
Savy, N. <i>Filtered Brownian motions as weak limit of filtered Poisson processes</i>	283
Shimura, T. <i>Infinite divisibility and generalized subexponentiality</i>	445

- Skovgaard, I.M. *Diffusion-type models with given marginal distribution and autocorrelation function* 191
- Sørensen, M. *Diffusion-type models with given marginal distribution and autocorrelation function* 191
- Stark, P.B. *Minimax expected measure confidence sets for restricted location parameters* 571
- Takemura, A. *Distance-reducing Markov bases for sampling from a discrete sample space* 793
- Tsao, M. *Empirical likelihood based inference for the derivative of the nonparametric regression function* 715
- Utzet, F. *Asymptotics for L_2 functionals of the empirical quantile process, with applications to tests of fit based on weighted Wasserstein distances* 131
- Vandekerkhove, P. *Consistent and asymptotically normal parameter estimates for hidden Markov mixtures of Markov models* 103
- van der Meulen, F.H. *Nonparametric inference for Lévy-driven Ornstein–Uhlenbeck processes* 759
- van der Vaart, A.W. *Nonparametric inference for Lévy-driven Ornstein–Uhlenbeck processes* 759
- van Zanten, H. *On the rate of convergence of the maximum likelihood estimator in Brownian semimartingale models* 643
- Vidal-Sanz, J.M. *Pointwise universal consistency of nonparametric density estimators* 971
- Wang, M.-C. *An asymptotic theory for the nonparametric maximum likelihood estimator in the Cox gene model* 863
- Wen, C.-C. *An asymptotic theory for the nonparametric maximum likelihood estimator in the Cox gene model* 863
- Watanabe, T. *Infinite divisibility and generalized subexponentiality* 445
- Weiss, B. *On classifying processes* 523
- Woyczynski, W.A. *Probabilistic approximation and inviscid limits for one-dimensional fractional conservation laws* 689
- Yao, J. *On the convergence of the spectral empirical process of Wigner matrices* 1059
- Yin, C. *Passage times for a spectrally negative Lévy process with applications to risk theory* 511
- Yoshida, N. *On covariance estimation of non-synchronously observed diffusion processes* 359
- Young, J.E. *Binary sequential representations of random partitions* 847
- Zaigraev, A. *New large-deviation local theorems for sums of independent and identically distributed random vectors when the limit distribution is α -stable* 665