Afendras, G. Strengthened Chernoff-type variance bounds	245
Akakpo, N. Testing monotonicity via local least concave majorants	514
Andrieu, C. Markovian stochastic approximation with expanding projections	545
Arendarczyk, M. On the tail asymptotics of the area swept under the Brownian storage	
graph	395
Balabdaoui, F. Chernoff's density is log-concave	231
Balabdaoui, F. Testing monotonicity via local least concave majorants	514
Ball, F. Stochastic monotonicity and continuity properties of functions defined on Crump— Mode–Jagers branching processes, with application to vaccination in epidemic mod-	
elling	2076
Basak, A. Limiting spectral distribution of sample autocovariance matrices	1234
Bergsma, W. A consistent test of independence based on a sign covariance related to	
Kendall's tau	1006
Beutner, E. Continuous mapping approach to the asymptotics of U- and V-statistics Bianconcini, S. Asymptotic properties of adaptive maximum likelihood estimators in la-	846
tent variable models	1507
Bladt, M. Simple simulation of diffusion bridges with application to likelihood inference for diffusions	645
Blanchard, G. Testing over a continuum of null hypotheses with False Discovery Rate control	304
Blanchet, J. Total variation approximations and conditional limit theorems for multivariate regularly varying random walks conditioned on ruin	416
Bobkov, S.G. Fisher information and convergence to stable laws	1620
Bose, A. Limiting spectral distribution of sample autocovariance matrices	1234
Castro, R.M. Adaptive sensing performance lower bounds for sparse signal detection and support estimation	2217
Chakraborty, B. Comparison of multivariate distributions using quantile–quantile plots and related tests	1484
Chan, N. Uniform convergence rates for a class of martingales with application in non- linear cointegrating regression	207
Chaudhuri, P. Comparison of multivariate distributions using quantile–quantile plots and related tests	1484
Cheng, G. Efficient semiparametric estimation in generalized partially linear additive models for longitudinal/clustered data	141
Cheng, L. Estimating spatial quantile regression with functional coefficients: A robust	111
semiparametric framework	164

Chichignoud, M. A robust, adaptive M-estimator for pointwise estimation in het-	1560
eroscedastic regression Chiefweless, C.P. Fish or information and compare a to stable laws	1560
Chistyakov, G.P. Fisher information and convergence to stable laws	1620 377
Chu, W. Small value probabilities for supercritical branching processes with immigration	
Clément, E. Asymptotic lower bounds in estimating jumps	1059
Coeurjolly, JF. Variational approach for spatial point process intensity estimation	1097
Corlay, S. Partial functional quantization and generalized bridges	716
Crisan, D. Particle-kernel estimation of the filter density in state-space models	1879
Dassios, A. A consistent test of independence based on a sign covariance related to Kendall's tau	1006
Dębicki, K. On the tail asymptotics of the area swept under the Brownian storage graph	395
de Haan, L. The generalized Pareto process; with a view towards application and simu-	
lation	1717
Dehling, H. Approximating class approach for empirical processes of dependent se-	
quences indexed by functions	1372
Delattre, S. Testing over a continuum of null hypotheses with False Discovery Rate con-	
trol	304
Delattre, S. Asymptotic lower bounds in estimating jumps	1059
Delgado-Vences, F.J. Approximation of a stochastic wave equation in dimension three,	100)
with application to a support theorem in Hölder norm	2169
Deya, A. Invariance principles for homogeneous sums of free random variables	586
Dhar, S.S. Comparison of multivariate distributions using quantile–quantile plots and	500
related tests	1484
Dieker, A.B. On asymptotic constants in the theory of extremes for Gaussian processes	1600
Dueck, J. The affinely invariant distance correlation	2305
Duerinckx, M. Maximum likelihood characterization of distributions	775
Durastanti, C. Gaussian semiparametric estimates on the unit sphere	28
Durieu, O. Approximating class approach for empirical processes of dependent se-	20
quences indexed by functions	1372
	514
Durot, C. Testing monotonicity via local least concave majorants	314
Edelmann, D. The affinely invariant distance correlation	2305
Erhardsson, T. Conditions for convergence of random coefficient AR(1) processes and	
perpetuities in higher dimensions	990
Fang, X. Discretized normal approximation by Stein's method	1404
Ferreira, A. The generalized Pareto process; with a view towards application and simu-	
lation	1717
Figueroa-López, J.E. Small-time asymptotics of stopped Lévy bridges and simulation	
schemes with controlled bias	1126
Figueroa-López, J.E. Small-time expansions for local jump-diffusion models with infinite	
jump activity	1165
Fischer, M. On the form of the large deviation rate function for the empirical measures	, ,
of weakly interacting systems	1765

Author Index	2333
--------------	------

Fort, G. A central limit theorem for adaptive and interacting Markov chains	457
Foucart, C. Local extinction in continuous-state branching processes with immigration	1819
Fujisawa, H. Affine invariant divergences associated with proper composite scoring rules	
and their applications	2278
Gassiat, E. About the posterior distribution in hidden Markov models with unknown num-	
ber of states	2039
Genest, C. On the empirical multilinear copula process for count data	1344
Gloter, A. Asymptotic lower bounds in estimating jumps	1059
Gneiting, T. The affinely invariant distance correlation	2305
González, M. Stochastic monotonicity and continuity properties of functions defined on	
Crump-Mode-Jagers branching processes, with application to vaccination in epi-	
demic modelling	2076
Götze, F. Fisher information and convergence to stable laws	1620
	1647
Hall, P. Feature selection when there are many influential features	1647
Hallin, M. Skew-symmetric distributions and Fisher information: The double sin of the skew-normal	1432
Heinrich, L. Asymptotic goodness-of-fit tests for the Palm mark distribution of stationary	1432
point processes with correlated marks	1673
Hintze, R. Small noise asymptotics and first passage times of integrated Ornstein—	1075
Uhlenbeck processes driven by α -stable Lévy processes	265
Hoff, P.D. Information bounds for Gaussian copulas	604
Huang, J.Z. Efficient semiparametric estimation in generalized partially linear additive	001
models for longitudinal/clustered data	141
models for tongunantal construct and	
Ispány, M. Asymptotic behavior of CLS estimators for 2-type doubly symmetric critical	
Galton–Watson processes with immigration	2247
·	
Jin, J. Feature selection when there are many influential features	1647
Joe, H. Model comparison with composite likelihood information criteria	1738
Jourdain, B. Optimal scaling for the transient phase of Metropolis Hastings algorithms:	
The longtime behavior	1930
Kanamori, T. Affine invariant divergences associated with proper composite scoring rules	
and their applications	2278
Kim, A.K.H. Minimax bounds for estimation of normal mixtures	1802
Klopp, O. Noisy low-rank matrix completion with general sampling distribution	282
Konakov, V. Statistical convergence of Markov experiments to diffusion limits	623
Körmendi, K. Asymptotic behavior of CLS estimators for 2-type doubly symmetric criti-	22.47
cal Galton–Watson processes with immigration	2247
Lacour, C. Goodness-of-fit test for noisy directional data	2131
· · · · · · · · · · · · · · · · · · ·	958
Lahiri, S.N. Convergence rates of empirical block length selectors for block bootstrap	938

Lan, X. Gaussian semiparametric estimates on the unit sphere	28
Last, G. Perturbation analysis of Poisson processes	486
Lauritzen, S. Markov properties for mixed graphs	676
Lederer, J. A robust, adaptive M-estimator for pointwise estimation in heteroscedastic	
regression	1560
Lederer, J. New concentration inequalities for suprema of empirical processes	2020
Lelièvre, T. Optimal scaling for the transient phase of Metropolis Hastings algorithms:	
The longtime behavior	1930
Lember, J. Optimal alignments of longest common subsequences and their path proper-	
ties	1292
Leonenko, N. Sojourn measures of Student and Fisher-Snedecor random fields	1454
Ley, C. Maximum likelihood characterization of distributions	775
Ley, C. Skew-symmetric distributions and Fisher information: The double sin of the skew-	
normal	1432
Li, W.V. Small value probabilities for supercritical branching processes with immigration	377
Lijoi, A. Bayesian inference with dependent normalized completely random measures	1260
Lin, D.K.J. Asymptotics of nonparametric L-1 regression models with dependent data	1532
Liu, J. Total variation approximations and conditional limit theorems for multivariate	416
regularly varying random walks conditioned on ruin	416
Lounici, K. High-dimensional covariance matrix estimation with missing observations Ly Z. Estimating applied quantile magnesion with functional acceptaints. A polyst semi-	1029
Lu, Z. Estimating spatial quantile regression with functional coefficients: A robust semi- parametric framework	164
Lück, S. Asymptotic goodness-of-fit tests for the Palm mark distribution of stationary	104
point processes with correlated marks	1673
Ludeña, C. Estimating the scaling function of multifractal measures and multifractal ran-	1075
dom walks using ratios	334
Luo, Y. Small-time expansions for local jump-diffusion models with infinite jump activity	1165
240, 11 Small time copulations for tocal famp adjusters meach with adjustic famp activity	1100
Mai, H. Efficient maximum likelihood estimation for Lévy-driven Ornstein-Uhlenbeck	
processes	919
Mammen, E. Statistical convergence of Markov experiments to diffusion limits	623
Mandjes, M. On the tail asymptotics of the area swept under the Brownian storage graph	395
Marinucci, D. Gaussian semiparametric estimates on the unit sphere	28
Martínez, R. Stochastic monotonicity and continuity properties of functions defined on	
Crump-Mode-Jagers branching processes, with application to vaccination in epi-	
demic modelling	2076
Matzinger, H. Optimal alignments of longest common subsequences and their path prop-	
erties	1292
Miasojedow, B. Optimal scaling for the transient phase of Metropolis Hastings algo-	
rithms: The longtime behavior	1930
Míguez, J. Particle-kernel estimation of the filter density in state-space models	1879
Mikosch, T. A Fourier analysis of extreme events	803
Miller, H. Feature selection when there are many influential features	1647
Molchanov, I. Invariance properties of random vectors and stochastic processes based	1010
on the zonoid concept	1210

Møller, J. Variational approach for spatial point process intensity estimation Moulines, E. A central limit theorem for adaptive and interacting Markov chains	1097 457
Nešlehová, J.G. On the empirical multilinear copula process for count data	1344
Ng, C.T. Model comparison with composite likelihood information criteria	1738
Nipoti, B. Bayesian inference with dependent normalized completely random measures	1260
Niu, X. Information bounds for Gaussian copulas	604
Nordman, D.J. Convergence rates of empirical block length selectors for block bootstrap	958
Nourdin, I. Invariance principles for homogeneous sums of free random variables	586
Novak, S.Y. Lower bounds to the accuracy of inference on heavy tails	979
Olenko, A. Sojourn measures of Student and Fisher–Snedecor random fields	1454
Ouyang, C. Small-time expansions for local jump-diffusion models with infinite jump	1 15 1
activity	1165
Pap, G. Asymptotic behavior of CLS estimators for 2-type doubly symmetric critical	
Galton–Watson processes with immigration	2247
Papadatos, N. Strengthened Chernoff-type variance bounds	245
Papaspiliopoulos, O. Optimal filtering and the dual process	1999
Pavlyukevich, I. Small noise asymptotics and first passage times of integrated Ornstein– Uhlenbeck processes driven by α -stable Lévy processes	265
Peccati, G. Universal Gaussian fluctuations on the discrete Poisson chaos	697
Pham Ngoc, T.M. Goodness-of-fit test for noisy directional data	2131
	457
Priouret, P. A central limit theorem for adaptive and interacting Markov chains	
Prünster, I. Bayesian inference with dependent normalized completely random measures	1260
Rémillard, B. On the empirical multilinear copula process for count data	1344
Ren, YX. Small value probabilities for supercritical branching processes with immigra-	
tion	377
Richards, D. The affinely invariant distance correlation	2305
Roquain, E. Testing over a continuum of null hypotheses with False Discovery Rate con-	
trol	304
Rousseau, J. About the posterior distribution in hidden Markov models with unknown number of states	2039
Ruggiero, M. Optimal filtering and the dual process	1999
Rukhin, A.L. Restricted likelihood representation and decision-theoretic aspects of meta-	1///
analysis	1979
Sabel, T. Asymptotically efficient estimation of a scale parameter in Gaussian time series	
and closed-form expressions for the Fisher information	747
Sadeghi, K. Markov properties for mixed graphs	676
Sanz-Solé, M. Approximation of a stochastic wave equation in dimension three, with	
application to a support theorem in Hölder norm	2169
Saussereau, B. Nonparametric inference for fractional diffusion	878

Schmidt, V. Asymptotic goodness-of-fit tests for the Palm mark distribution of stationary point processes with correlated marks	1673
Schmidt-Hieber, J. Asymptotically efficient estimation of a scale parameter in Gaussian	
time series and closed-form expressions for the Fisher information	747
Schmutz, M. Invariance properties of random vectors and stochastic processes based on	
the zonoid concept	1210
Sen, S. Limiting spectral distribution of sample autocovariance matrices	1234
Slavtchova-Bojkova, M. Stochastic monotonicity and continuity properties of functions defined on Crump–Mode–Jagers branching processes, with application to vaccination in epidemic modelling	2076
Sørensen, M. Simple simulation of diffusion bridges with application to likelihood inference for diffusions	645
Soulier, P. Estimating the scaling function of multifractal measures and multifractal ran- dom walks using ratios	334
Stucki, K. Invariance properties of random vectors and stochastic processes based on the zonoid concept	1210
Swan, Y. Maximum likelihood characterization of distributions	775
Tang, Q. Estimating spatial quantile regression with functional coefficients: A robust semiparametric framework	164
Tankov, P. Small-time asymptotics of stopped Lévy bridges and simulation schemes with controlled bias	1126
Trabs, M. Calibration of self-decomposable Lévy models	109
Trashorras, J. Large deviations for bootstrapped empirical measures	1845
Tusche, M. Approximating class approach for empirical processes of dependent sequences indexed by functions	1372
Uribe Bravo, G. Bridges of Lévy processes conditioned to stay positive	190
Uribe Bravo, G. Local extinction in continuous-state branching processes with immigration	1819
van de Geer, S. New concentration inequalities for suprema of empirical processes Vandekerkhove, P. A central limit theorem for adaptive and interacting Markov chains Vihola, M. Markovian stochastic approximation with expanding projections Villa, E. On the local approximation of mean densities of random closed sets	2020 457 545
Vollmer, A. Optimal alignments of longest common subsequences and their path properties	1292
Wang, NY. Convergence rate and concentration inequalities for Gibbs sampling in high dimension	1698
Wang, Q. Uniform convergence rates for a class of martingales with application in non-	
linear cointegrating regression	207
Wei, Y. Asymptotics of nonparametric L-1 regression models with dependent data Wellner, J.A. Chernoff's density is log-concave	1532 231

Author Index	2337
Wellner, J.A. Information bounds for Gaussian copulas	604
Wintenberger, O. Large deviations for bootstrapped empirical measures	1845
Woerner, J. Statistical convergence of Markov experiments to diffusion limits	623
Wu, L. Convergence rate and concentration inequalities for Gibbs sampling in high di-	
mension	1698
Yakir, B. On asymptotic constants in the theory of extremes for Gaussian processes	1600
Zähle, H. Continuous mapping approach to the asymptotics of U- and V-statistics	846
Zhao, Y. A Fourier analysis of extreme events	803
Zhao, Z. Asymptotics of nonparametric L-1 regression models with dependent data	1532
Zheng, C. Universal Gaussian fluctuations on the discrete Poisson chaos	697
Zholud, D. Tail approximations for the Student t-, F-, and Welch statistics for non-normal	
and not necessarily i.i.d. random variables	2102
Zhou, L. Efficient semiparametric estimation in generalized partially linear additive mod-	
els for longitudinal/clustered data	141
Zhou, Z. Nonparametric specification for non-stationary time series regression	78