

THE ANNALS of STATISTICS

*AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS*

Articles

- Nonparametric regression, confidence regions and regularization
P. L. DAVIES, A. KOVAC AND M. MEISE 2597
- Improving SAMC using smoothing methods: Theory and applications
to Bayesian model selection problems FAMING LIANG 2626
- Adaptive Bayesian estimation using a Gaussian random field with inverse
Gamma bandwidth A. W. VAN DER VAART AND J. H. VAN ZANTEN 2655
- On maxima of periodograms of stationary processes
ZHENGYAN LIN AND WEIDONG LIU 2676
- Local linear quantile estimation for nonstationary time series
ZHOU ZHOU AND WEI BIAO WU 2696
- Asymptotic normality of the quasi-maximum likelihood estimator for multidimensional
causal processes JEAN-MARC BARDET AND OLIVIER WINTENBERGER 2730
- Adaptive Hausdorff estimation of density level sets
AARTI SINGH, CLAYTON SCOTT AND ROBERT NOWAK 2760
- Parameter tuning in pointwise adaptation using a propagation approach
VLADIMIR SPOKOINY AND CÉLINE VIAL 2783
- Markov equivalence for ancestral graphs
R. AYESHA ALI, THOMAS S. RICHARDSON AND PETER SPIRTES 2808
- Conditional predictive inference post model selection..... HANNES LEEB 2838
- High-dimensional analysis of semidefinite relaxations for sparse
principal components ARASH A. AMINI AND MARTIN J. WAINWRIGHT 2877
- Properties and refinements of the fused lasso..... ALESSANDRO RINALDO 2922
- Maximum empirical likelihood estimation of the spectral measure of an
extreme-value distribution JOHN H. J. EINMAHL AND JOHAN SEGERS 2953
- Rank-based inference for bivariate extreme-value copulas
CHRISTIAN GENEST AND JOHAN SEGERS 2990
- Improved kernel estimation of copulas: Weak convergence and goodness-of-fit testing
MAREK OMELKA, IRÈNE GIJBELS AND NOËL VERAVERBEKE 3023
- Multivariate Archimedean copulas, d -monotone functions and ℓ_1 -norm
symmetric distributions ALEXANDER J. MCNEIL AND JOHANNA NEŠLEHOVÁ 3059