

Author Index

Abraham, R. <i>Asymptotics for the small fragments of the fragmentation at nodes</i>	211
Abry, P. <i>Bounds for the covariance of functions of infinite variance stable random variables with applications to central limit theorems and wavelet-based estimation</i>	1091
Anaya-Izquierdo, K. <i>Local mixture models of exponential families</i>	623
Aoyama, T. <i>Characterizations of subclasses of type G distributions on \mathbb{R}^d by stochastic integral representations</i>	148
Azzalini, A. <i>On Gauss's characterization of the normal distribution</i>	169
Banerjee, M. <i>Estimating optimal step-function approximations to instantaneous hazard rates</i>	279
Bardina, X. <i>On Itô's formula for elliptic diffusion processes</i>	820
Beerenwinkel, N. <i>Conjunctive Bayesian networks</i>	893
Begyn, A. <i>Asymptotic expansion and central limit theorem for quadratic variations of Gaussian processes</i>	712
Bentkus, V. <i>Limiting distributions of the non-central t-statistic and their applications to the power of t-tests under non-normality</i>	346
Bojdecki, T. <i>Occupation time fluctuations of an infinite-variance branching system in large dimensions</i>	20
Boufoussi, B. <i>Generalized backward doubly stochastic differential equations and SPDEs with nonlinear Neumann boundary conditions</i>	423
Boufoussi, B. <i>Sample path properties of the local time of multifractional Brownian motion</i>	849
Briand, P. <i>One-dimensional backward stochastic differential equations whose coefficient is monotonic in y and non-Lipschitz in z</i>	80
Cai, T.T. <i>Trade-offs between global and local risks in nonparametric function estimation</i>	1
Castillo, I. <i>Semi-parametric second-order efficient estimation of the period of a signal</i>	910
Chen, L.H.Y. <i>Normal approximation for nonlinear statistics using a concentration inequality approach</i>	581
Christmann, A. <i>Consistency and robustness of kernel-based regression in convex risk minimization</i>	799
Cohen, S. <i>Gaussian approximation of multivariate Lévy processes with applications to simulation of tempered stable processes</i>	195
Comte, F. <i>Penalized nonparametric mean square estimation of the coefficients of diffusion processes</i>	514
Cosma, A. <i>Multivariate wavelet-based shape-preserving estimation for dependent observations</i>	301
Cox, A.M.G. <i>A unifying class of Skorokhod embeddings: connecting the Azéma–Yor and Vallois embeddings</i>	114

Cupidon, J. <i>The delta method for analytic functions of random operators with application to functional data</i>	1179
Dahlhaus, R. <i>A recursive online algorithm for the estimation of time-varying ARCH parameters</i>	389
Delmas, J.-F. <i>Asymptotics for the small fragments of the fragmentation at nodes</i>	211
Demni, N. <i>The Laguerre process and generalized Hartman–Watson law</i>	556
Douc, R. <i>Computable convergence rates for sub-geometric ergodic Markov chains</i>	831
Dozzi, M. <i>Sample path properties of the local time of multifractional Brownian motion</i>	849
El Machkouri, M. <i>Exact convergence rates in the central limit theorem for a class of martingales</i>	981
Eriksson, N. <i>Conjunctive Bayesian networks</i>	893
Eubank, R. <i>The delta method for analytic functions of random operators with application to functional data</i>	1179
Faÿ, G. <i>Estimation of the memory parameter of the infinite-source Poisson process</i>	473
Franke, B. <i>Bernoulli: (2006), 12, 551–570 Correction to: The scaling limit behaviour of periodic stable-like processes</i>	600
Fuh, C.-D. <i>Estimation in hidden Markov models via efficient importance sampling</i>	492
Genon-Catalot, V. <i>Penalized nonparametric mean square estimation of the coefficients of diffusion processes</i>	514
Genton, M.G. <i>On Gauss’s characterization of the normal distribution</i>	169
Gilliam, D.S. <i>The delta method for analytic functions of random operators with application to functional data</i>	1179
Gorostiza, L.G. <i>Occupation time fluctuations of an infinite-variance branching system in large dimensions</i>	20
Gouet, R. <i>Asymptotic normality for the counting process of weak records and δ-records in discrete models</i>	754
Guerbaz, R. <i>Sample path properties of the local time of multifractional Brownian motion</i>	849
Gugushvili, S. <i>A kernel type nonparametric density estimator for decomposing</i>	672
Haeusler, E. <i>Assessing confidence intervals for the tail index by Edgeworth expansions for the Hill estimator</i>	175
Heinrich, L. <i>Limit theorems for functionals on the facets of stationary random tessellations</i>	868
Hobert, J.P. <i>When is Eaton’s Markov chain irreducible?</i>	641
Hobson, D.G. <i>A unifying class of Skorokhod embeddings: connecting the Azéma–Yor and Vallois embeddings</i>	114
Houdré, C. <i>On layered stable processes</i>	252
Hu, I. <i>Estimation in hidden Markov models via efficient importance sampling</i>	492
Janson, S. <i>Monotonicity, asymptotic normality and vertex degrees in random graphs</i>	952

<i>Author Index</i>	1201
Jing, B.-Y. <i>Limiting distributions of the non-central t-statistic and their applications to the power of t-tests under non-normality</i>	346
Joulin, A. <i>Poisson-type deviation inequalities for curved continuous-time Markov chains</i>	782
Kawai, R. <i>On layered stable processes</i>	252
Klüppelberg, C. <i>Estimating the tail dependence function of an elliptical distribution</i>	229
Kuhn, G. <i>Estimating the tail dependence function of an elliptical distribution</i>	229
Kulik, R. <i>Bahadur–Kiefer theory for sample quantiles of weakly dependent linear processes</i>	1071
Kutoyants, Y.A. <i>Moment estimation for ergodic diffusion processes</i>	933
Lecué, G. <i>Optimal rates of aggregation in classification under low noise assumption</i>	1000
Lepeltier, J.-P. <i>One-dimensional backward stochastic differential equations whose coefficient is monotonic in y and non-Lipschitz in z</i>	80
Li, D. <i>Ergodicity and invertibility of threshold moving-average models</i>	161
Li, Y. <i>Are volatility estimators robust with respect to modeling assumptions?</i>	601
Ling, S. <i>Ergodicity and invertibility of threshold moving-average models</i>	161
Liu, R. <i>When is Eaton’s Markov chain irreducible?</i>	641
López, F.J. <i>Asymptotic normality for the counting process of weak records and δ-records in discrete models</i>	754
Low, M.G. <i>Trade-offs between global and local risks in nonparametric function estimation</i>	1
Lu, Z. <i>Exploring spatial nonlinearity using additive approximation</i>	447
Lundervold, A. <i>Exploring spatial nonlinearity using additive approximation</i>	447
Luschgy, H. <i>High-resolution product quantization for Gaussian processes under sup-norm distortion</i>	653
Maejima, M. <i>Characterizations of subclasses of type G distributions on \mathbb{R}^d by stochastic integral representations</i>	148
Manstavičius, M. <i>Hausdorff–Besicovitch dimension of graphs and p-variation of some Lévy processes</i>	40
Marriott, P. <i>Local mixture models of exponential families</i>	623
Menshikov, M. <i>Random environment on coloured trees</i>	966
McKeague, I.W. <i>Estimating optimal step-function approximations to instantaneous hazard rates</i>	279
Moulines, E. <i>Nonparametric inference of photon energy distribution from indirect measurement</i>	365
Moulines, E. <i>Computable convergence rates for sub-geometric ergodic Markov chains</i>	831
Mrhardy, N. <i>Generalized backward doubly stochastic differential equations and SPDEs with nonlinear Neumann boundary conditions</i>	423
Mustapha, S. <i>Gambler’s ruin estimates for random walks with symmetric spatially inhomogeneous increments</i>	131
Mykland, P.A. <i>Are volatility estimators robust with respect to modeling assumptions?</i>	601

Nourdin, I. <i>Correcting Newton–Côtes integrals by Lévy areas</i>	695
Osękowski, A. <i>Inequalities for dominated martingales</i>	54
Ouchti, L. <i>Exact convergence rates in the central limit theorem for a class of martingales</i>	981
Pagès, G. <i>High-resolution product quantization for Gaussian processes under sup-norm distortion</i>	653
Peng, L. <i>Estimating the tail dependence function of an elliptical distribution</i>	229
Penrose, M.D. <i>Laws of large numbers in stochastic geometry with statistical applications</i>	1124
Petritis, D. <i>Random environment on coloured trees</i>	966
Pipiras, V. <i>Bounds for the covariance of functions of infinite variance stable random variables with applications to central limit theorems and wavelet-based estimation</i>	1091
Pons, O. <i>Estimation of absolutely continuous distributions for censored variables in two-sample nonparametric and semi-parametric models</i>	92
Puig, P. <i>Characterization of count data distributions involving additivity and binomial subsampling</i>	544
Rivero, V. <i>Recurrent extensions of self-similar Markov processes and Cramér’s condition II</i>	1053
Rosiński, J. <i>Gaussian approximation of multivariate Lévy processes with applications to simulation of tempered stable processes</i>	195
Roueff, F. <i>Nonparametric inference of photon energy distribution from indirect measurement</i>	365
Roueff, F. <i>Estimation of the memory parameter of the infinite-source Poisson process</i>	473
Rovira, C. <i>On Itô’s formula for elliptic diffusion processes</i>	820
Rozenholc, Y. <i>Penalized nonparametric mean square estimation of the coefficients of diffusion processes</i>	514
Ruymgaart, F. <i>The delta method for analytic functions of random operators with application to functional data</i>	1179
San Martín, J. <i>One-dimensional backward stochastic differential equations whose coefficient is monotonic in y and non-Lipschitz in z</i>	80
Sanz, G. <i>Asymptotic normality for the counting process of weak records and δ-records in discrete models</i>	754
Scaillet, O. <i>Multivariate wavelet-based shape-preserving estimation for dependent observations</i>	301
Schmidt, H. <i>Limit theorems for functionals on the facets of stationary random tessellations</i>	868
Schmidt, V. <i>Limit theorems for functionals on the facets of stationary random tessellations</i>	868
Segers, J. <i>Assessing confidence intervals for the tail index by Edgeworth expansions for the Hill estimator</i>	175
Shao, Q.-M. <i>Limiting distributions of the non-central t-statistic and their applications to the power of t-tests under non-normality</i>	346

<i>Author Index</i>	1203
Shao, Q.-M. <i>Normal approximation for nonlinear statistics using a concentration inequality approach</i>	581
Siegrist, K. <i>Exponential and gamma distributions on positive semigroups, with applications to Dirichlet distributions</i>	330
Simon, T. <i>Correcting Newton–Côtes integrals by Lévy areas</i>	695
Soulier, P. <i>Estimation of the memory parameter of the infinite-source Poisson process</i>	473
Soulier, P. <i>Computable convergence rates for sub-geometric ergodic Markov chains</i>	831
Souloumiac, A. <i>Nonparametric inference of photon energy distribution from indirect measurement</i>	365
Spreij, P. <i>A kernel type nonparametric density estimator for decomposing</i>	672
Steinwart, I. <i>Consistency and robustness of kernel-based regression in convex risk minimization</i>	799
Sturmfels, B. <i>Conjunctive Bayesian networks</i>	893
Subba Rao, S. <i>A recursive online algorithm for the estimation of time-varying ARCH parameters</i>	389
Synowiecki, R. <i>Consistency and application of moving block bootstrap for non-stationary time series with periodic and almost periodic structure</i>	1151
Talarczyk, A. <i>Occupation time fluctuations of an infinite-variance branching system in large dimensions</i>	20
Tan, A. <i>When is Eaton’s Markov chain irreducible?</i>	641
Taqqu, M.S. <i>Bounds for the covariance of functions of infinite variance stable random variables with applications to central limit theorems and wavelet-based estimation</i>	1091
Tjøstheim, D. <i>Exploring spatial nonlinearity using additive approximation</i>	447
Tong, H. <i>Ergodicity and invertibility of threshold moving-average models</i>	161
Trigano, T. <i>Nonparametric inference of photon energy distribution from indirect measurement</i>	365
Tudor, C.A. <i>Sample path properties of bifractional Brownian motion</i>	1023
Valero, J. <i>Characterization of count data distributions involving additivity and binomial subsampling</i>	544
Van Casteren, J. <i>Generalized backward doubly stochastic differential equations and SPDEs with nonlinear Neumann boundary conditions</i>	423
van Es, B. <i>A kernel type nonparametric density estimator for decomposing</i>	672
Volkov, S. <i>Random environment on coloured trees</i>	966
von Sachs, R. <i>Multivariate wavelet-based shape-preserving estimation for dependent observations</i>	301
Xiao, Y. <i>Sample path properties of bifractional Brownian motion</i>	1023
Yao, Q. <i>Exploring spatial nonlinearity using additive approximation</i>	447
Yoshida, N. <i>Moment estimation for ergodic diffusion processes</i>	933

- Zhao, L.H. *Trade-offs between global and local risks in nonparametric function estimation* 1
- Zhou, W. *Limiting distributions of the non-central t-statistic and their applications to the power of t-tests under non-normality* 346