

Preface

The current issue celebrates the 25th anniversary of the Brazilian Journal of Probability and Statistics (BJPS), an academic journal published by the Brazilian Statistical Association since 1987. The journal publishes high-quality research papers in applied probability, applied statistics, computational statistics, mathematical statistics, probability theory and stochastic processes. Previous chief editors are Pedro A. Morettin, Heleno Bolfarine and Gauss M. Cordeiro. Previous theory and methods editors are Gauss M. Cordeiro, Bent Jørgensen and Chang C. Y. Dorea, and previous applications editors are Julio M. Singer and Jorge Achcar. (Anthony Davison was theory and methods editor for a brief period, prior to assuming the editorship of *Biometrika*.) We took over the journal in 2007. In the following year, an agreement between the Brazilian Statistical Association and the Institute of Mathematical Statistics (IMS) was established which resulted in the BJPS being an IMS-supported journal (since 2008). This change resulted in a faster and more convenient refereeing process through an electronic management system of submissions and also in wider indexation. As a consequence, in 2010, the number of issues in each volume was increased from two to three. These are published in March, July and November. Our goal is to publish four issues per year, which is expected to happen in the near future. In April 2011, BJPS was included in the Scopus bibliographic database. We firmly believe that the BJPS will continue its pursuit of excellence in the years to come.

This anniversary issue contains papers by outstanding researchers. They cover important topics in probability and statistics. The following papers make up the current BJPS issue:

Additive models for quantile regression: Model selection and confidence bands
By Roger Koenker

Dispersion models for geometric sums
By Bent Jørgensen and Célestin C. Kokonendji

Stationary infinitely divisible processes
By Ole Eiler Barndorff-Nielsen

Limit theorems for empirical Fréchet means of independent and non-identically distributed manifold-valued random variables
By Wilfrid Stephen Kendall and Huiling Le

On default priors and approximate location models
By Donald Fraser and Nancy Reid

Prediction-based estimating functions: Review and new developments

By Michael Sørensen

Local linear suppression for wireless sensor network data

By Kristian Lum and Alan E. Gelfand

Modelling particles moving in a potential field with pairwise interactions and an application

By David Brillinger, H. K. Preisler and M. J. Wisdom

Hierarchical wavelet modelling of environmental sensor data

By Anthony Davison and Yann Ruffieux

On improved estimation for importance sampling

By David Firth

Contiguity and irreconcilable nonstandard asymptotics of statistical tests

By Pranab Kumar Sen and Antonio C. Pedroso-de-Lima

We would like to take the opportunity to thank the authors of the papers that make up this anniversary issue. We also thank all previous editors for their hard work, the Brazilian Statistical Association, the partial funding received from CNPq and CAPES, and the Institute of Mathematical Statistics. The publication of the current special issue was partially funded by the INCTMat grant, and for that we thank Professor Jacob Palis. Finally, a special recognition goes to Professor Wilton Bussab (in memoriam), who was the president of the Brazilian Statistical Association when the agreement with the IMS was signed.

Silvia L. P. Ferrari (Chief editor)

Francisco Cribari-Neto (Applications editor)

Nancy L. Garcia (Theory and Methods editor)