

Author Index

Afendras, G. <i>An extended Stein-type covariance identity for the Pearson family with applications to lower variance bounds</i>	507
Andrieu, C. <i>On nonlinear Markov chain Monte Carlo</i>	987
Antunes, N. <i>Probabilistic sampling of finite renewal processes</i>	1285
Arbenz, P. <i>The AEP algorithm for the fast computation of the distribution of the sum of dependent random variables</i>	562
Arendarczyk, M. <i>Asymptotics of supremum distribution of a Gaussian process over a Weibullian time</i>	194
Arlot, S. <i>Margin-adaptive model selection in statistical learning</i>	687
Athreya, K.B. <i>Supercritical age-dependent branching Markov processes and their scaling limits</i>	138
Athreya, S.R. <i>Supercritical age-dependent branching Markov processes and their scaling limits</i>	138
Azaïs, J.-M. <i>Rice formulae and Gaussian waves</i>	170
Babu, G.J. <i>Limit theorems for functions of marginal quantiles</i>	671
Bai, Z. <i>Limit theorems for functions of marginal quantiles</i>	671
Balabdaoui, F. <i>The distribution of the maximal difference between a Brownian bridge and its concave majorant</i>	466
Bardet, J.-M. <i>Measuring the roughness of random paths by increment ratios</i>	749
Barndorff-Nielsen, O.E. <i>Quasi Ornstein–Uhlenbeck processes</i>	916
Barndorff-Nielsen, O.E. <i>Multipower variation for Brownian semistationary processes</i>	1159
Bartlett, P.L. <i>Margin-adaptive model selection in statistical learning</i>	687
Basse-O’Connor, A. <i>Quasi Ornstein–Uhlenbeck processes</i>	916
Berkes, I. <i>Asymptotics of trimmed CUSUM statistics</i>	1344
Caballero, M.E. <i>Explicit identities for Lévy processes associated to symmetric stable processes</i>	34
Cao, H. <i>Simultaneous critical values for t-tests in very high dimensions</i>	347
Cassart, D. <i>A class of optimal tests for symmetry based on local Edgeworth approximations</i>	1063
Cator, E. <i>Adaptivity and optimality of the monotone least-squares estimator</i>	714
Chambeu, S. <i>Some particular self-interacting diffusions: Ergodic behaviour and almost sure convergence</i>	1248
Chaudhuri, P. <i>Some intriguing properties of Tukey’s half-space depth</i>	1420
Chen, L.H.Y. <i>Poisson process approximation for dependent superposition of point processes</i>	530
Chigansky, P. <i>On the Viterbi process with continuous state space</i>	609

<i>Author Index</i>	1439
Choi, K.P. <i>Limit theorems for functions of marginal quantiles</i>	671
Christmann, A. <i>Estimating conditional quantiles with the help of the pinball loss</i>	211
Cont, R. <i>Nonparametric tests for pathwise properties of semimartingales</i>	781
Corcuera, J.M. <i>Multipower variation for Brownian semistationary processes</i>	1159
Coutin, L. <i>First passage time law for some Lévy processes with compound Poisson: Existence of a density</i>	1127
Dębicki, K. <i>Asymptotics of supremum distribution of a Gaussian process over a Weibullian time</i>	194
Dai, H. <i>Approximations of fractional Brownian motion</i>	1195
Das, B. <i>Conditioning on an extreme component: Model consistency with regular variation on cones</i>	226
Davydov, Y. <i>Stability for random measures, point processes and discrete semigroups</i>	1015
Dedecker, J. <i>Invariance principles for linear processes with application to isotonic regression</i>	88
Del Moral, P. <i>On nonlinear Markov chain Monte Carlo</i>	987
Didier, G. <i>Integral representations and properties of operator fractional Brownian motions</i>	1
Dorobantu, D. <i>First passage time law for some Lévy processes with compound Poisson: Existence of a density</i>	1127
Doucet, A. <i>On nonlinear Markov chain Monte Carlo</i>	987
Dutta, S. <i>Some intriguing properties of Tukey's half-space depth</i>	1420
Einmahl, J.H.J. <i>Central limit theorems for local empirical processes near boundaries of sets</i>	545
Embrechts, P. <i>The AEP algorithm for the fast computation of the distribution of the sum of dependent random variables</i>	562
Figueroa-López, J.E. <i>Sieve-based confidence intervals and bands for Lévy densities</i>	643
Fink, H. <i>Fractional Lévy-driven Ornstein–Uhlenbeck processes and stochastic differential equations</i>	484
Fryzlewicz, P. <i>Mixing properties of ARCH and time-varying ARCH processes</i>	320
Genest, C. <i>A goodness-of-fit test for bivariate extreme-value copulas</i>	253
Ghosh, A.K. <i>Some intriguing properties of Tukey's half-space depth</i>	1420
Goldstein, L. <i>Stochastic comparisons of stratified sampling techniques for some Monte Carlo estimators</i>	592
Gordin, M. <i>On the functional central limit theorem via martingale approximation</i>	424
Griffiths, R.C. <i>Multivariate Jacobi and Laguerre polynomials, infinite-dimensional ex- tensions, and their probabilistic connections with multivariate Hahn and Meixner polynomials</i>	1095
Haas, B. <i>Self-similar scaling limits of non-increasing Markov chains</i>	1217

Hallin, M. <i>A class of optimal tests for symmetry based on local Edgeworth approximations</i>	1063
Hitczenko, P. <i>Renorming divergent perpetuities</i>	880
Hoffmann, M. <i>Statistical analysis of self-similar conservative fragmentation chains</i>	395
Horváth, L. <i>Asymptotics of trimmed CUSUM statistics</i>	1344
Hu, J. <i>Estimation for an additive growth curve model with orthogonal design matrices</i>	1400
Hu, Y. <i>Tensor-based projection depth</i>	1386
Iyer, S.K. <i>Supercritical age-dependent branching Markov processes and their scaling limits</i>	138
Jasra, A. <i>On nonlinear Markov chain Monte Carlo</i>	987
Jonsson, F. <i>On the heavy-tailedness of Student's t-statistic</i>	276
Kabluchko, Z. <i>Functional limit theorems for sums of independent geometric Lévy processes</i>	942
Kevei, P. <i>A note on a maximal Bernstein inequality</i>	1054
Khmaladze, E.V. <i>Central limit theorems for local empirical processes near boundaries of sets</i>	545
Klüppelberg, C. <i>Fractional Lévy-driven Ornstein–Uhlenbeck processes and stochastic differential equations</i>	484
Kojadinovic, I. <i>A goodness-of-fit test for bivariate extreme-value copulas</i>	253
Kosorok, M.R. <i>Simultaneous critical values for t-tests in very high dimensions</i>	347
Krell, N. <i>Statistical analysis of self-similar conservative fragmentation chains</i>	395
Kurtzmann, A. <i>Some particular self-interacting diffusions: Ergodic behaviour and almost sure convergence</i>	1248
Lenart, Ł. <i>Asymptotic distributions and subsampling in spectral analysis for almost periodically correlated time series</i>	290
León, J.R. <i>Rice formulae and Gaussian waves</i>	170
Li, Y. <i>Approximations of fractional Brownian motion</i>	1195
Ling, S. <i>On non-stationary threshold autoregressive models</i>	969
Linton, O. <i>Nonparametric regression with filtered data</i>	60
Liu, W. <i>On non-stationary threshold autoregressive models</i>	969
Luati, A. <i>An approximate quantum Cramér–Rao bound based on skew information</i>	628
Lupparelli, <i>Chain graph models of multivariate regression type for categorical data</i>	827
Ma, Y. <i>Transportation inequalities: From Poisson to Gibbs measures</i>	155
Mammen, E. <i>Nonparametric regression with filtered data</i>	60
Mammen, E. <i>Semi-parametric regression: Efficiency gains from modeling the nonparametric part</i>	736
Mancini, C. <i>Nonparametric tests for pathwise properties of semimartingales</i>	781
Mangalam, V. <i>Limit theorems for functions of marginal quantiles</i>	671

<i>Author Index</i>	1441
Marchetti, G.M. <i>Chain graph models of multivariate regression type for categorical data</i>	827
Mason, D.M. <i>A note on a maximal Bernstein inequality</i>	1054
Merlevède, F. <i>Invariance principles for linear processes with application to isotonic regression</i>	88
Miermont, G. <i>Self-similar scaling limits of non-increasing Markov chains</i>	1217
Molchanov, I. <i>Stability for random measures, point processes and discrete semigroups</i>	1015
Nešlehová, J. <i>A goodness-of-fit test for bivariate extreme-value copulas</i>	253
Neumann, M.H. <i>Absolute regularity and ergodicity of Poisson count processes</i>	1268
Nielsen, J.P. <i>Nonparametric regression with filtered data</i>	60
Orsingher, E. <i>On a fractional linear birth–death process</i>	114
Oseřkowski, A. <i>Sharp maximal inequalities for the moments of martingales and non-negative submartingales</i>	1327
Paindaveine, D. <i>A class of optimal tests for symmetry based on local Edgeworth approximations</i>	1063
Papadatos, N. <i>An extended Stein-type covariance identity for the Pearson family with applications to lower variance bounds</i>	507
Papathanasiou, V. <i>An extended Stein-type covariance identity for the Pearson family with applications to lower variance bounds</i>	507
Pardo, J.C. <i>Explicit identities for Lévy processes associated to symmetric stable processes</i>	34
Park, B.U. <i>Semi-parametric regression: Efficiency gains from modeling the nonparametric part</i>	736
Patie, P. <i>A refined factorization of the exponential law</i>	814
Peligrad, M. <i>Invariance principles for linear processes with application to isotonic regression</i>	88
Peligrad, M. <i>On the functional central limit theorem via martingale approximation</i>	424
Pérez, J.L. <i>Explicit identities for Lévy processes associated to symmetric stable processes</i>	34
Pipiras, V. <i>Probabilistic sampling of finite renewal processes</i>	1285
Pipiras, V. <i>Integral representations and properties of operator fractional Brownian motions</i>	1
Pitman, J. <i>The distribution of the maximal difference between a Brownian bridge and its concave majorant</i>	466
Podolskij, M. <i>Multipower variation for Brownian semistationary processes</i>	1159
Polito, F. <i>On a fractional linear birth–death process</i>	114
Porcu, E. <i>From Schoenberg to Pick–Nevanlinna: Toward a complete picture of the variogram class</i>	441
Porcu, E. <i>Characterization theorems for the Gneiting class of space–time covariances</i>	456
Puccetti, G. <i>The AEP algorithm for the fast computation of the distribution of the sum of dependent random variables</i>	562
Resnick, S.I. <i>Conditioning on an extreme component: Model consistency with regular variation on cones</i>	226

Rinott, Y. <i>Stochastic comparisons of stratified sampling techniques for some Monte Carlo estimators</i>	592
Ritov, Y. <i>On the Viterbi process with continuous state space</i>	609
Røysland, K. <i>A martingale approach to continuous-time marginal structural models</i>	895
Scarsini, M. <i>Stochastic comparisons of stratified sampling techniques for some Monte Carlo estimators</i>	592
Schauer, J. <i>Asymptotics of trimmed CUSUM statistics</i>	1344
Schilling, R.L. <i>From Schoenberg to Pick–Nevanlinna: Toward a complete picture of the variogram class</i>	441
Shao, Q.-M. <i>On non-stationary threshold autoregressive models</i>	969
Shen, S. <i>Transportation inequalities: From Poisson to Gibbs measures</i>	155
Spanò, D. <i>Multivariate Jacobi and Laguerre polynomials, infinite-dimensional extensions, and their probabilistic connections with multivariate Hahn and Meixner polynomials</i>	1095
Steinwart, I. <i>Estimating conditional quantiles with the help of the pinball loss</i>	211
Subba Rao, S. <i>Mixing properties of ARCH and time-varying ARCH processes</i>	320
Surgailis, D. <i>Measuring the roughness of random paths by increment ratios</i>	749
Van Keilegom, I. <i>Nonparametric regression with filtered data</i>	60
Wang, F.-Y. <i>Coupling for Ornstein–Uhlenbeck processes with jumps</i>	1136
Wang, X. <i>Transportation inequalities: From Poisson to Gibbs measures</i>	155
Wang, Y. <i>Tensor-based projection depth</i>	1386
Wegkamp, M. <i>Support vector machines with a reject option</i>	1368
Wermuth, N. <i>Probability distributions with summary graph structure</i>	845
Wesołowski, J. <i>Renorming divergent perpetuities</i>	880
Wschebor, M. <i>Rice formulae and Gaussian waves</i>	170
Wu, L. <i>Transportation inequalities: From Poisson to Gibbs measures</i>	155
Wu, Y. <i>Tensor-based projection depth</i>	1386
Xia, A. <i>Poisson process approximation for dependent superposition of point processes</i>	530
Yan, G. <i>Estimation for an additive growth curve model with orthogonal design matrices</i>	1400
Yan, J. <i>A goodness-of-fit test for bivariate extreme-value copulas</i>	253
You, J. <i>Estimation for an additive growth curve model with orthogonal design matrices</i>	1400
Yu, K. <i>Semi-parametric regression: Efficiency gains from modeling the nonparametric part</i>	736
Yu, Y. <i>Some stochastic inequalities for weighted sums</i>	1044
Yuan, M. <i>Support vector machines with a reject option</i>	1368
Zastavnyi, V.P. <i>Characterization theorems for the Gneiting class of space–time covariances</i>	456
Zuyev, S. <i>Stability for random measures, point processes and discrete semigroups</i>	1015