

Contents

Section I: Computational Statistics

Y. Yu

Efficient simulation of a bivariate exponential conditionals distribution 2273

T. Zhou and R. Shumway

One-step approximations for detecting regime changes in the state space model with application to the influenza data 2277

Y. Tuncer, M.M. Tanik and D.B. Allison

An overview of statistical decomposition techniques applied to complex systems 2292

R. Paroli and L. Spezia

Bayesian inference in non-homogeneous Markov mixtures of periodic autoregressions with state-dependent exogenous variables 2311

L. Hartman and O. Hössjer

Fast kriging of large data sets with Gaussian Markov random fields 2331

A. Celisse and S. Robin

Nonparametric density estimation by exact leave-p-out cross-validation 2350

R. Kessels, P. Goos and M. Vandebroek

Optimal designs for conjoint experiments 2369

Y. Wang

Dimension-reduced nonparametric maximum likelihood computation for interval-censored data 2388

Section II: Statistical Methodology for Data Analysis

I. Berget, B.-H. Mevik and T. Næs

New modifications and applications of fuzzy C-means methodology 2403

L. Spierdijk

Nonparametric conditional hazard rate estimation: A local linear approach 2419

(Continued)

<i>F. Giordano and M.L. Parrella</i> Neural networks for bandwidth selection in local linear regression of time series	2435
<i>J.-B. Aubin and S. Leoni-Aubin</i> Projection density estimation under a m-sample semiparametric model	2451
<i>J.C. da Rosa, A. Veiga and M.C. Medeiros</i> Tree-structured smooth transition regression models	2469
<i>B. Salvador, M.A. Fernández, I. Martín and C. Rueda</i> Robustness of classification rules that incorporate additional information	2489
<i>S.G. Meintanis</i> A new approach of goodness-of-fit testing for exponentiated laws applied to the generalized Rayleigh distribution	2496
<i>A. Semenov</i> Testing the random walk hypothesis through robust estimation of correlation	2504
<i>G. Kauermann, R. Xu and F.Vaida</i> Stacked Laplace-EM algorithm for duration models with time-varying and random effects	2514
<i>V.M.R. Muggeo and G. Ferrara</i> Fitting generalized linear models with unspecified link function: A P-spline approach	2529
<i>H. Liang and G. Zou</i> Improved AIC selection strategy for survival analysis	2538
<i>J. Sexton and P. Laake</i> LogitBoost with errors-in-variables	2549
<i>Y. He and J.S. Hodges</i> Point estimates for variance-structure parameters in Bayesian analysis of hierarchical models	2560
<i>C. Park, J.-Y. Koo, S. Kim, I. Sohn and J.W. Lee</i> Classification of gene functions using support vector machine for time-course gene expression data	2578
<i>A. Kondylis and J. Whittaker</i> Spectral preconditioning of Krylov spaces: Combining PLS and PC regression	2588
<i>G. Streftaris and B.J. Worton</i> Efficient and accurate approximate Bayesian inference with an application to insurance data	2604
<i>I. López-de-Ullibarri, R. Cao, C. Cadarso-Suárez and M.J. Lado</i> Nonparametric estimation of conditional ROC curves: Application to discrimination tasks in computerized detection of early breast cancer	2623

(Continued)

<i>E.L. Webb and J.J. Forster</i> Bayesian model determination for multivariate ordinal and binary data	2632
<i>S. Liang, S. Banerjee, S. Bushhouse, A.O. Finley and B.P. Carlin</i> Hierarchical multiresolution approaches for dense point-level breast cancer treatment data	2650
<i>L. An and S.E. Ahmed</i> Improving the performance of kurtosis estimator	2669
<i>M.S. Kim and S. Wang</i> Consistent estimation in regression models for the drift function in some continuous time models	2682
<i>D. Kundu, N. Kannan and N. Balakrishnan</i> On the hazard function of Birnbaum–Saunders distribution and associated inference	2692
<i>X.-J. Xie, J. Pendergast and W. Clarke</i> Increasing the power: A practical approach to goodness-of-fit test for logistic regression models with continuous predictors	2703
<i>D. Watanabe, S. Okada, Y. Fujikoshi and T. Sugiyama</i> Large sample approximations for the LR statistic for equality of the smallest eigenvalues of a covariance matrix under elliptical population	2714
<i>N. Balakrishnan and A. Rasouli</i> Exact likelihood inference for two exponential populations under joint Type-II censoring	2725
<i>P. Bertail and S. Cl��men��on</i> Approximate regenerative-block bootstrap for Markov chains	2739
<i>G. Aneiros-P��rez and J.M. Vilar-Fern��ndez</i> Local polynomial estimation in partial linear regression models under dependence	2757
<i>A. Buchholz, N. Holl��nder and W. Sauerbrei</i> On properties of predictors derived with a two-step bootstrap model averaging approach—A simulation study in the linear regression model	2778
<i>N. Cressie and N. Verzelen</i> Conditional-mean least-squares fitting of Gaussian Markov random fields to Gaussian fields	2794
<i>G. Boente and D. Rodr��guez</i> Robust bandwidth selection in semiparametric partly linear regression models: Monte Carlo study and influential analysis	2808
<i>Y. Fang</i> Semi-parametric specification tests for mixing distributions	2829