

# Annals of the Institute of Statistical Mathematics

Vol. 66, No. 1  
February 2014

- 1 Debdeep Pati and David B. Dunson  
Bayesian nonparametric regression with varying residual density
- 33 M. Rauf Ahmad  
A  $U$ -statistic approach for a high-dimensional two-sample mean testing problem under non-normality and Behrens–Fisher setting
- 63 Kengo Kamatani  
Local consistency of Markov chain Monte Carlo methods
- 75 Peter J. Brockwell, Jens-Peter Kreiss, and Tobias Niebuhr  
Bootstrapping continuous-time autoregressive processes
- 93 Masaaki Fujii  
Momentum-space approach to asymptotic expansion for stochastic filtering
- 121 Sanying Feng and Liugen Xue  
Bias-corrected statistical inference for partially linear varying coefficient errors-in-variables models with restricted condition
- 141 Vyacheslav A. Vasiliev  
A truncated estimation method with guaranteed accuracy
- 165 Weihua Zhao, Riquan Zhang, Jicai Liu, and Yazhao Lv  
Robust and efficient variable selection for semiparametric partially linear varying coefficient model based on modal regression
- 193 Jan Beran, Dieter Schell, and Milan Stehlik  
The harmonic moment tail index estimator: asymptotic distribution and robustness

## Abstracted/Indexed in:

Academic OneFile, Academic Search, Astrophysics Data System (ADS), Current Abstracts, Current Index in Statistics, EBSCO, El-Compendex, Gale, GeoRef, Google Scholar, International Bibliography of Periodical Literature (IBZ), Journal Citation Reports/Science Edition, Mathematical Reviews, OCLC, Proquest, Research Papers in Economics (RePEc), Science Citation Index Expanded (SciSearch), SCOPUS, STMA-Z, Summon by Serial Solutions, VINITI – Russian Academy of Science, Zentralblatt Math

