

Annals of the Institute of Statistical Mathematics

Vol. 66, No. 3
June 2014

Special Issue: Bayesian Inference and Stochastic Computation

- 441 Ryo Yoshida, Genta Ueno, and Arnaud Doucet
Preface
- 443 Genshiro Kitagawa
Computational aspects of sequential Monte Carlo filter and smoother
- 473 Chiranjit Mukherjee, Prasad S. Kasibhatla, and Mike West
Spatially varying SAR models and Bayesian inference for high-resolution lattice data
- 495 XuanLong Nguyen and Alan E. Gelfand
Bayesian nonparametric modeling for functional analysis of variance
- 527 Michael K. Pitt, Sheheryar Malik, and Arnaud Doucet
Simulated likelihood inference for stochastic volatility models using continuous particle filtering
- 553 Christopher E.H. Nam, John A.D. Aston, and Adam M. Johansen
Parallel sequential Monte Carlo samplers and estimation of the number of states in a Hidden Markov Model
- 577 Axel Finke, Adam M. Johansen, and Dario Spanò
Static-parameter estimation in piecewise deterministic processes using particle Gibbs samplers
- 611 Yukito Iba, Nen Saito, and Akimasa Kitajima
Multicanonical MCMC for sampling rare events: an illustrative review

Abstracted/Indexed in:

Academic OneFile, Academic Search, Astrophysics Data System (ADS), Current Abstracts, Current Index to Statistics, EBSCO, EI-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