CONTENTS OF VOLUME 1

Allison, David B. *See* Gadbury, Gary L., Supapakorn, Thidaporn, Coffey, Christopher S., Keith, Scott W. and Allison, David B. 87–97

Bassett, Gilbert W. *See* Feng, Yongchang, Chen, Rong and Bassett, Gilbert W. 243–254

Busch, Anita S. and Gather, Ursula. Spectral Change Detection for Deep-Hole Drilling 115–123

Cai, Jing-Heng, Song, Xin-Yuan and Lee, Sik-Yum. Bayesian Analysis of Nonlinear Structural Equation Models with Mixed Continuous, Ordered and Unordered Categorical, and Nonignorable Missing Data .. 99–114

Cai, Zongwu and Li, Henong. Convergency and Divergency of Functional Coefficient Weak Instrumental Variables Models 333–346

Chen, Gemai. *See* Jiang, Wenjiang, Wu, Zhenyu and Chen, Gemai 327–332

Chen, Rong. *See* Feng, Yongchang, Chen, Rong and Bassett, Gilbert W. 243–254

Cho, Zang-Hee. *See* Zhang, Cun-Hui, Lindquist, Martin A., Cho, Zang-Hee, Glover, Gary and Shepp, Lawrence 13–21

Chu, C. F. and Lam, K. P. Impact of Overnight Information on MEM Volatility Prediction 297–306

Coffey, Christopher S. *See* Gadbury, Gary L., Supapakorn, Thidaporn, Coffey, Christopher S., Keith, Scott W. and Allison, David B. 87–97

Cressie, Noel. *See* Pavlicová, Martina, Santner, Thomas J. and Cressie, Noel 23–32

Fan, Jianqing and Wang, Yazhen. Spot Volatility Estimation for High-Frequency Data 279–288

Fan, Jianqing and Zhang, Wenyang. Statistical Methods with Varying Coefficient Models 179–195

Feng, Yongchang, Chen, Rong and Bassett, Gilbert W. Quantile Momentum 243–254

Gadbury, Gary L., Supapakorn, Thidaporn, Coffey, Christopher S., Keith, Scott W. and Allison, David B. Application of Potential Outcomes to an Intentional Weight Loss Latent Variable Problem 87–97

Gather, Ursula. *See* Busch, Anita S. and Gather, Ursula 115–123

Geng, Zhi. *See* Shi, Ning-Zhong, Geng, Zhi, Guo, Jianhua and Tao, Jian 197–207

Glover, Gary. *See* Zhang, Cun-Hui, Lindquist, Martin A., Cho, Zang-Hee, Glover, Gary and Shepp, Lawrence 13–21

Guo, Jianhua. *See* Shi, Ning-Zhong, Geng, Zhi, Guo, Jianhua and Tao, Jian 197–207

Gwise, Thomas E., Hu, Jianhua and Hu, Feifang. Optimal Biased Coins for Two-Arm Clinical Trials 125–135

He, Fangliang. *See* Zhu, Hongtu, He, Fangliang and Zhou, Julie 63–73

He, Xuming. *See* Noe, Douglas A. and He, Xuming 155–167

Hu, Feifang. *See* Gwise, Thomas E., Hu, Jianhua and Hu, Feifang 125–135

Hu, Jianhua. *See* Gwise, Thomas E., Hu, Jianhua and Hu, Feifang 125–135

Hu, Zonghui and Wang, Naisyin. Semiparametric Latent Covariate Mixed-Effects Models with Application to a Colon Carcinogenesis Study 75–86

Huang, Shirley J. and Yu, Jun. An Efficient Method for Maximum Likelihood Estimation of a Stochastic Volatility Model 289–296

Inglis, Stewart, Lipton, Alex, Savescu, Ioana and Sepp, Artur. Dynamic Credit Models 211–227

Jiang, Wenjiang, Wu, Zhenyu and Chen, Gemai. A New Quantile Function Based Model for Modeling Price Behaviors in Financial Markets 327–332

Keith, Scott W. *See* Gadbury, Gary L., Supapakorn, Thidaporn, Coffey, Christopher S., Keith, Scott W. and Allison, David B. 87–97

Klein, Barbara. *See* Shi, Weiliang, Wahba, Grace, Wright, Stephen, Lee, Kristine, Klein, Ronald and Klein, Barbara 137–153

Klein, Ronald. *See* Shi, Weiliang, Wahba, Grace, Wright, Stephen, Lee, Kristine, Klein, Ronald and Klein, Barbara 137–153

Kreiss, Jens-Peter, Neumann, Michael H. and Yao, Qiwei. Bootstrap Tests for Simple Structures in Nonparametric Time Series Regression 367–380

Lai, Tze Leung and Wong, Samuel Po-Shing. Statistical Models for the Basel II Internal Ratings-Based Approach to Measuring Credit Risk of Retail Products 229–241

Lam, K. P. *See* Chu, C. F. and Lam, K. P. .. 297–306

Lee, Kristine. *See* Shi, Weiliang, Wahba, Grace, Wright, Stephen, Lee, Kristine, Klein, Ronald and Klein, Barbara 137–153

Lee, Sik-Yum. *See* Cai, Jing-Heng, Song, Xin-Yuan and Lee, Sik-Yum 99–114

Li, Henong. *See* Cai, Zongwu and Li, Henong 333–346

Lin, Xihong. *See* Ye, Wen, Lin, Xihong and Taylor, Jeremy M. G. 33–45

Lindquist, Martin A. *See* Zhang, Cun-Hui, Lindquist, Martin A., Cho, Zang-Hee, Glover, Gary and Shepp, Lawrence 13–21

LINTON, OLIVER. A Nonparametric Threshold Model with Application to Zero Returns . 321–326

LIPTON, ALEX. *See* Inglis, Stewart, Lipton, Alex, Savescu, Ioana and Sepp, Artur 211–227

MILLER, FORREST. *See* Wang, Haiyan, Neill, James and Miller, Forrest 47–62

MYKLAND, PER A. AND ZHANG, LAN. Inference for Volatility-Type Objects and Implications for Hedging 255–278

NEILL, JAMES. *See* Wang, Haiyan, Neill, James and Miller, Forrest 47–62

NEUMANN, MICHAEL H. *See* Kreiss, Jens-Peter, Neumann, Michael H. and Yao, Qiwei 367–380

NOE, DOUGLAS A. AND HE, XUMING. Partially Bayesian Variable Selection in Classification Trees 155–167

PAVLICOVÁ, MARTINA, SANTNER, THOMAS J. AND CRESSIE, NOEL. Detecting Signals in FMRI Data Using Powerful FDR Procedures 23–32

SANTNER, THOMAS J. *See* Pavlicová, Martina, Santner, Thomas J. and Cressie, Noel 23–32

SAVESCU, IOANA. *See* Inglis, Stewart, Lipton, Alex, Savescu, Ioana and Sepp, Artur 211–227

SEPP, ARTUR. *See* Inglis, Stewart, Lipton, Alex, Savescu, Ioana and Sepp, Artur 211–227

SHEPP, LAWRENCE. *See* Zhang, Cun-Hui, Lindquist, Martin A., Cho, Zang-Hee, Glover, Gary and Shepp, Lawrence 13–21

SHI, NING-ZHONG, GENG, ZHI, GUO, JIANHUA AND TAO, JIAN. A Project of Applied Statistical Methods in China: Review and Outlook 197–207

SHI, WEILIANG, WAHBA, GRACE, WRIGHT, STEPHEN, LEE, KRISTINE, KLEIN, RONALD AND KLEIN, BARBARA. LASSO-Patternsearch Algorithm with Application to Ophthalmology and Genomic Data 137–153

SIEGMUND, DAVID AND YAKIR, BENJAMIN. Detecting the Emergence of a Signal in a Noisy Image 3–12

SONG, XIN-YUAN. *See* Cai, Jing-Heng, Song, Xin-Yuan and Lee, Sik-Yum 99–114

SU, LIANGJUN AND XIAO, ZHIJIE. Testing Structural Change in Time-Series Nonparametric Regression Models 347–366

SUPAPAKORN, THIDAPORN. *See* Gadbury, Gary L., Supapakorn, Thidaporn, Coffey, Christopher S., Keith, Scott W. and Allison, David B. 87–97

TAO, JIAN. *See* Shi, Ning-Zhong, Geng, Zhi, Guo, Jianhua and Tao, Jian 197–207

TAYLOR, JEREMY M. G. *See* Ye, Wen, Lin, Xihong and Taylor, Jeremy M. G. 33–45

WAHBA, GRACE. *See* Shi, Weiliang, Wahba, Grace, Wright, Stephen, Lee, Kristine, Klein, Ronald and Klein, Barbara 137–153

WANG, HAIYAN, NEILL, JAMES AND MILLER, FORREST. Nonparametric Clustering of Functional Data 47–62

WANG, NAISYIN. *See* Hu, Zonghui and Wang, Naisyin 75–86

WANG, YAZHEN. *See* Fan, Jianqing and Wang, Yazhen 279–288

WONG, SAMUEL PO-SHING. *See* Lai, Tze Leung and Wong, Samuel Po-Shing 229–241

WRIGHT, STEPHEN. *See* Shi, Weiliang, Wahba, Grace, Wright, Stephen, Lee, Kristine, Klein, Ronald and Klein, Barbara 137–153

WU, GUOJUN AND XIAO, ZHIJIE. Are There Speculative Bubbles in Stock Markets? Evidence from an Alternative Approach 307–320

WU, ZHENYU. *See* Jiang, Wenjiang, Wu, Zhenyu and Chen, Gemai 327–332

XIAO, ZHIJIE. *See* Su, Liangjun and Xiao, Zhijie 347–366

XIAO, ZHIJIE. *See* Wu, Guojun and Xiao, Zhijie 307–320

YAKIR, BENJAMIN. *See* Siegmund, David and Yakir, Benjamin 3–12

YAO, QIWEI. *See* Kreiss, Jens-Peter, Neumann, Michael H. and Yao, Qiwei 367–380

YE, WEN, LIN, XIHONG AND TAYLOR, JEREMY M. G. A Penalized Likelihood Approach to Joint Modeling of Longitudinal Measurements and Time-to-Event Data 33–45

YE, YUANQING. *See* Zhang, Heping and Ye, Yuanqing 169–178

YU, JUN. *See* Huang, Shirley J. and Yu, Jun 289–296

ZHANG, CUN-HUI, LINDQUIST, MARTIN A., CHO, ZANG-HEE, GLOVER, GARY AND SHEPP, LAWRENCE. Fast Functional Magnetic Resonance Imaging—A New Approach Towards Neuroimaging 13–21

ZHANG, HEPING AND YE, YUANQING. A Tree-Based Method for Modeling a Multivariate Ordinal Response 169–178

ZHANG, LAN. *See* Mykland, Per A. and Zhang, Lan 255–278

ZHANG, WENYANG. *See* Fan, Jianqing and Zhang, Wenyang 179–195

ZHOU, JULIE. *See* Zhu, Hongtu, He, Fangliang and Zhou, Julie 63–73

ZHU, HONGTU, HE, FANGLIANG AND ZHOU, JULIE. Auto-Multicategorical Regression Model for the Distribution of Vegetation . 63–73