CONTENTS OF VOLUME 6

Alam, Md. Moudud, Noh, Maengseok and Lee, Youngjo. Likelihood estimate of treatment effects under selection bias 349–359

Alegria, Margarita. *See* Liu, Jingchen, Meng, Xiao-Li, Chen, Chih-nan and Alegria, Margarita 387–398

An, Baiguo, Wang, Hansheng and Guo, Jianhua. Testing the statistical significance of an ultra-high-dimensional naïve Bayes classifier 223–229

Bundick, Brent, Rhee, Noah and Zeng, Yong. Bayes estimation via filtering equation through implicit recursive algorithms for financial ultra-high frequency data 487–498

Chen, Cathy W.S. *See* Yu, Keming, Chen, Cathy W.S., Reed, Craig and Dunson, David B. 261–274

Chen, Chih-nan. *See* Liu, Jingchen, Meng, Xiao-Li, Chen, Chih-nan and Alegria, Margarita 387–398

Chen, Colin. Distributed iteratively reweighted least squares and applications 585–593

Chen, Qingxia and Ibrahim, Joseph G. A note on the relationships between multiple imputation, maximum likelihood and fully Bayesian methods for missing responses in linear regression models 315–324

Chen, Sixia. A unified theory on empirical likelihood methods for missing data 325–338

Chen, Song Xi and Xu, Zheng. On smoothing estimation for seasonal time series with long cycles 435–447

Chen, Ying, Li, Bo and Niu, Linlin. A local vector autoregressive framework and its applications to multivariate time series monitoring and forecasting 499–509

Chen, Zehua. *See* Luo, Shan and Chen, Zehua 275–284

Choi, Hosik. *See* Kwon, Sunghoon, Kim, Yongdai and Choi, Hosik 231–242

Choi, William. *See* Peterson, Christine, Vannucci, Marina, Karakas, Cemal, Choi, William, Ma, Lihua and Maletić-Savatić, Mirjana 547–558

Chu, Haitao. *See* Khondker, Zakaria S., Zhu, Hongtu, Chu, Haitao, Lin, Weili and Ibrahim, Joseph G. 243–259

Delattre, Maud and Lavielle, Marc. Coupling the SAEM algorithm and the extended Kalman filter for maximum likelihood estimation in mixed-effects diffusion models ... 519–532

Demirtas, Hakan. *See* Helenowski, Irene B. and Demirtas, Hakan 399–412

Dong, Yuexiao, Yu, Zhou and Sun, Yizhi. A note on robust kernel inverse regression . 45–52

Dong, Yuexiao and Zhu, Liping. Direction estimation in the single-index model with missing values 379–385

Dunson, David B. *See* Yu, Keming, Chen, Cathy W.S., Reed, Craig and Dunson, David B. 261–274

Fryzlewicz, Piotr. *See* Schröder, Anna Louise and Fryzlewicz, Piotr 449–461

Guo, Jianhua. *See* An, Baiguo, Wang, Hansheng and Guo, Jianhua 223–229

Guo, Jianhua. *See* Wang, Xiaofei and Guo, Jianhua 151–164

Guo, Xiaobo, Jin, Tian, Wang, Xueqin, Zhang, Heping and Zhong, Shouqiang. Statistical inference of biometrical genetic model with cultural transmission 91–98

Helenowski, Irene B. and Demirtas, Hakan. A semi-parametric approach for imputing mixed data 399–412

Hsieh, Fushing. *See* Wang, Ying-Fang, Lo, Liu-Chih and Hsieh, Fushing 533–546

Huang, Jian. *See* Liu, Jin, Wang, Kai, Ma, Shuangge and Huang, Jian 99–115

Ibrahim, Joseph G. *See* Chen, Qingxia and Ibrahim, Joseph G. 315–324

Ibrahim, Joseph G. *See* Khondker, Zakaria S., Zhu, Hongtu, Chu, Haitao, Lin, Weili and Ibrahim, Joseph G. 243–259

Ip, Edward H. *See* Pan, Jun-Hao, Song, Xin-Yuan and Ip, Edward H. 27–44

Jiang, Yuan and Zhang, Chunming. High-dimensional regression and classification under a class of convex loss functions 285–299

Jin, Ick Hoon, Yuan, Ying and Liang, Faming. Bayesian analysis for exponential random graph models using the adaptive exchange sampler 559–576

Jin, Tian. *See* Guo, Xiaobo, Jin, Tian, Wang, Xueqin, Zhang, Heping and Zhong, Shouqiang 91–98

Jing, BingYi, Kong, XinBing, Liu, Zhi and Zhang, Bo. Evaluating the hedging error in price processes with jumps present 413–425

Karakas, Cemal. *See* Peterson, Christine, Vannucci, Marina, Karakas, Cemal, Choi, William, Ma, Lihua and Maletić-Savatić, Mirjana 547–558

Khondker, Zakaria S., Zhu, Hongtu, Chu, Haitao, Lin, Weili and Ibrahim, Joseph G. The Bayesian covariance lasso 243–259

Kim, Jae-Kwang. *See* Yang, Shu, Kim, Jae-Kwang and Shin, Dong Wan 369–377

Kim, Jae-Kwang. *See* Yang, Shu, Kim, Jae-Kwang and Zhu, Zhengyuan 339–347

KIM, YONGDAI. *See* Kwon, Sunghoon, Kim, Yongdai and Choi, Hosik 231–242

KONG, XINBING. *See* Jing, BingYi, Kong, XinBing, Liu, Zhi and Zhang, Bo 413–425

KWON, SUNGHOON, KIM, YONGDAI AND CHOI, HOSIK. Sparse bridge estimation with a diverging number of parameters 231–242

LAVIELLE, MARC. *See* Delattre, Maud and Lavielle, Marc 519–532

LEE, YOUNGJO. *See* Alam, Md. Moudud, Noh, Maengseok and Lee, Youngjo 349–359

LI, BO. *See* Chen, Ying, Li, Bo and Niu, Linlin 499–509

LIANG, FAMING. *See* Jin, Ick Hoon, Yuan, Ying and Liang, Faming 559–576

LIANG, HUA. *See* Yu, Yao and Liang, Hua 9–18

LIN, NAN. *See* Wang, Guochang, Lin, Nan and Zhang, Baoxue 187–196

LIN, WEILI. *See* Khondker, Zakaria S., Zhu, Hongtu, Chu, Haitao, Lin, Weili and Ibrahim, Joseph G. 243–259

LIU, CHENG AND TANG, CHENG YONG. A state space model approach to integrated covariance matrix estimation with high frequency data 463–475

LIU, JIN, WANG, KAI, MA, SHUANGGE AND HUANG, JIAN. Accounting for linkage disequilibrium in genome-wide association studies: A penalized regression method 99–115

LIU, JINGCHEN, MENG, XIAO-LI, CHEN, CHIH-NAN AND ALEGRIA, MARGARITA. Statistics can lie but can also correct for lies: Reducing response bias in NLAAS via Bayesian imputation 387–398

LIU, KUN. *See* Pan, Jianxin, Nummi, Tapio and Liu, Kun 19–26

LIU, YI AND WANG, YAZHEN. Volatility estimation by combining stock price data and option data 427–433

LIU, YIN AND TIAN, GUO-LIANG. Multicategory parallel models in the design of surveys with sensitive questions 137–149

LIU, ZHI. *See* Jing, BingYi, Kong, XinBing, Liu, Zhi and Zhang, Bo 413–425

LO, LIU-CHIH. *See* Wang, Ying-Fang, Lo, Liu-Chih and Hsieh, Fushing 533–546

LOH, JI MENG. Comparing spatial counts characterizing human mobility using ratio maps 577–584

LUO, SHAN AND CHEN, ZEHUA. Selection consistency of EBIC for GLIM with non-canonical links and diverging number of parameters . 275–284

MA, LIHUA. *See* Peterson, Christine, Vannucci, Marina, Karakas, Cemal, Choi, William, Ma, Lihua and Maletić-Savatić, Mirjana 547–558

MA, SHUANGGE. *See* Liu, Jin, Wang, Kai, Ma, Shuangge and Huang, Jian 99–115

MALDONADO, DIEGO. *See* Silwal, Sharad, Wang, Haiyan and Maldonado, Diego 117–135

MALETIĆ-SAVATIĆ, MIRJANA. *See* Peterson, Christine, Vannucci, Marina, Karakas, Cemal, Choi, William, Ma, Lihua and Maletić-Savatić, Mirjana 547–558

MENG, XIAO-LI. *See* Liu, Jingchen, Meng, Xiao-Li, Chen, Chih-nan and Alegria, Margarita 387–398

MESUE, NICHOLAS. *See* Nummi, Tapio, Pan, Jianxin and Mesue, Nicholas 3–8

NIU, LINLIN. *See* Chen, Ying, Li, Bo and Niu, Linlin 499–509

NOH, MAENGSEOK. *See* Alam, Md. Moudud, Noh, Maengseok and Lee, Youngjo 349–359

NUMMI, TAPIO, PAN, JIANXIN AND MESUE, NICHOLAS. Testing linearity in semiparametric regression models 3–8

NUMMI, TAPIO. *See* Pan, Jianxin, Nummi, Tapio and Liu, Kun 19–26

PAN, JIANXIN, NUMMI, TAPIO AND LIU, KUN. Modeling of mean-covariance structures in generalized estimating equations with dropouts 19–26

PAN, JIANXIN. *See* Nummi, Tapio, Pan, Jianxin and Mesue, Nicholas 3–8

PAN, JUN-HAO, SONG, XIN-YUAN AND IP, EDWARD H. A Bayesian analysis of generalized latent curve mixture models 27–44

PETERSON, CHRISTINE, VANNUCCI, MARINA, KARAKAS, CEMAL, CHOI, WILLIAM, MA, LIHUA AND MALETIĆ-SAVATIĆ, MIRJANA. Inferring metabolic networks using the Bayesian adaptive graphical lasso with informative priors 547–558

REED, CRAIG. *See* Yu, Keming, Chen, Cathy W.S., Reed, Craig and Dunson, David B. .. 261–274

REMPALA, GRZEGORZ A. AND YANG, YUHONG. On permutation procedures for strong control in multiple testing with gene expression data 79–89

RHEE, NOAH. *See* Bundick, Brent, Rhee, Noah and Zeng, Yong 487–498

SCHRÖDER, ANNA LOUISE AND FRYZLEWICZ, PIOTR. Adaptive trend estimation in financial time series via multiscale change-point-induced basis recovery 449–461

SHAO, JUN. Estimation and imputation in linear regression with missing values in both response and covariate 361–368

SHAO, JUN AND ZHAO, JIWEI. Estimation in longitudinal studies with nonignorable dropout 303–313

SHE, YIYUAN. Reduced rank vector generalized linear models for feature extraction 197–209

SHIN, DONG WAN. *See* Yang, Shu, Kim, Jae-Kwang and Shin, Dong Wan 369–377

Silwal, Sharad, Wang, Haiyan and Maldonado, Diego. Assessment of random-noise contamination in digital images via testing on wavelet coefficients 117–135

Song, Xin-Yuan. *See* Pan, Jun-Hao, Song, Xin-Yuan and Ip, Edward H. 27–44

Sun, Yizhi. *See* Dong, Yuexiao, Yu, Zhou and Sun, Yizhi 45–52

Tang, Cheng Yong. *See* Liu, Cheng and Tang, Cheng Yong 463–475

Tian, Guo-Liang. *See* Liu, Yin and Tian, Guo-Liang 137–149

Vannucci, Marina. *See* Peterson, Christine, Vannucci, Marina, Karakas, Cemal, Choi, William, Ma, Lihua and Maletić-Savatić, Mirjana 547–558

Wang, Guochang, Lin, Nan and Zhang, Baoxue. Dimension reduction in functional regression using mixed data canonical correlation analysis 187–196

Wang, Haiyan. *See* Silwal, Sharad, Wang, Haiyan and Maldonado, Diego 117–135

Wang, Hansheng. *See* An, Baiguo, Wang, Hansheng and Guo, Jianhua 223–229

Wang, Kai. *See* Liu, Jin, Wang, Kai, Ma, Shuangge and Huang, Jian 99–115

Wang, Sijian. *See* Wu, Tong Tong and Wang, Sijian 175–186

Wang, Xiaofei and Guo, Jianhua. The tree structure of graphs for various graphical models 151–164

Wang, Xueqin. *See* Guo, Xiaobo, Jin, Tian, Wang, Xueqin, Zhang, Heping and Zhong, Shouqiang 91–98

Wang, Yazhen. *See* Liu, Yi and Wang, Yazhen 427–433

Wang, Ying-Fang, Lo, Liu-Chih and Hsieh, Fushing. Accelerated failure time model for multivariate two-stage current-status data with parallel and longitudinal correlated random effects 533–546

Wang, Yu. *See* Zou, Jian and Wang, Yu 477–485

Witten, Daniela M. Penalized unsupervised learning with outliers 211–221

Wu, Tong Tong and Wang, Sijian. Doubly regularized Cox regression for high-dimensional survival data with group structures 175–186

Wu, Xiaoyu. *See* Wu, Zhengxiao and Wu, Xiaoyu 53–64

Wu, Yichao. *See* Zeng, Peng and Wu, Yichao 511–518

Wu, Zhengxiao and Wu, Xiaoyu. Collusion set detection using a quasi hidden Markov model 53–64

Xu, Zheng. *See* Chen, Song Xi and Xu, Zheng 435–447

Yang, Shu, Kim, Jae-Kwang and Shin, Dong Wan. Imputation methods for quantile estimation under missing at random 369–377

Yang, Shu, Kim, Jae-Kwang and Zhu, Zhengyuan. Parametric fractional imputation for mixed models with nonignorable missing data 339–347

Yang, Yi and Zou, Hui. A cocktail algorithm for solving the elastic net penalized Cox's regression in high dimensions 167–173

Yang, Yuhong. *See* Rempala, Grzegorz A. and Yang, Yuhong 79–89

Yu, Keming, Chen, Cathy W.S., Reed, Craig and Dunson, David B. Bayesian variable selection in quantile regression 261–274

Yu, Yao and Liang, Hua. Parameter estimation for HIV ODE models incorporating longitudinal structure 9–18

Yu, Zhou. *See* Dong, Yuexiao, Yu, Zhou and Sun, Yizhi 45–52

Yuan, Ying. *See* Jin, Ick Hoon, Yuan, Ying and Liang, Faming 559–576

Zeng, Peng and Wu, Yichao. Coordinate great circle descent algorithm with application to single-index models 511–518

Zeng, Yong. *See* Bundick, Brent, Rhee, Noah and Zeng, Yong 487–498

Zhang, Baoxue. *See* Wang, Guochang, Lin, Nan and Zhang, Baoxue 187–196

Zhang, Bo. *See* Jing, BingYi, Kong, XinBing, Liu, Zhi and Zhang, Bo 413–425

Zhang, Chunming. *See* Jiang, Yuan and Zhang, Chunming 285–299

Zhang, Heping. *See* Guo, Xiaobo, Jin, Tian, Wang, Xueqin, Zhang, Heping and Zhong, Shouqiang 91–98

Zhang, Lingsong and Zhu, Zhengyuan. Spatial multiresolution cluster detection method 65–77

Zhao, Jiwei. *See* Shao, Jun and Zhao, Jiwei .. 303–313

Zhong, Shouqiang. *See* Guo, Xiaobo, Jin, Tian, Wang, Xueqin, Zhang, Heping and Zhong, Shouqiang 91–98

Zhu, Hongtu. *See* Khondker, Zakaria S., Zhu, Hongtu, Chu, Haitao, Lin, Weili and Ibrahim, Joseph G. 243–259

Zhu, Liping. *See* Dong, Yuexiao and Zhu, Liping 379–385

Zhu, Zhengyuan. *See* Yang, Shu, Kim, Jae-Kwang and Zhu, Zhengyuan 339–347

Zhu, Zhengyuan. *See* Zhang, Lingsong and Zhu, Zhengyuan 65–77

Zou, Hui. *See* Yang, Yi and Zou, Hui 167–173

Zou, Jian and Wang, Yu. Statistical methods for large portfolio risk management 477–485