Contents of Vol. 24

Articles

Mixed Exponential Dispersion Distributions and Their Applications in Insurance Claims ..... *Mao Zechun* and *Liu Jine* (1)

A Note on Optimal Empirical Distribution ..... *Bao Wenqing* (12)

The Seismic Information in the Variety of Groundwater Level ..... *Li Yong* and *Zhang Shumei* (21)

Testing for Change-Point of the First-Order Autoregressive Time Series Models ..... *Wang Liming* (28)

The Asymptotical Normality of the Renewal Process Generated by Strictly Stationary LPQD Sequences ..... *Yang Yang* and *Wang Yuebao* (37)

Some Distributions for Risk Process Perturbed by Diffusion under Interest Force ..... *Zhao Xia* (43)

Nonnegative Estimation of Variance Components in General Random Effect Model with Balanced Data ..... *Ye Rendao* and *Wang Songgui* (52)

Central Limit Theorem for a Class of Super α-Symmetric Stable Processes with Immigration ..... *Wang Xijun* (63)

The Property for Solutions of the Multi-Dimensional Backward Doubly Stochastic Differential Equations with Jumps ..... *Sun Xiaojun* and *Lu Ying* (73)

Asymptotic Distributions of Return for Several Stocks with Trading Volume ..... *Hu Xijian* and *Han Dong* (83)

Analysis of New Life Table's Effect on Life Insurance ..... *Wang Xiuwen* and *Qian Linyi* (98)

The Residual Test for Parameters Change in GARCH Models ..... *Han Sier*, *Tian Zheng* and *Wang Hongjun* (113)

Recursive Density Estimation of NA Samples ..... *Zhang Dongxia* and *Liang Hanying* (123)

Several Types of CUSUM Charts for Normal Distribution Process ..... *Tu Yujuan* and *Feng Shiyong* (135)

Asymptotic Distribution of Maxima Multivariate Locally Stationary Gaussian Processes ..... *Yang Chunhua* and *Peng Zuoxiang* (148)

Optimal Impulse Control for Cash Balance Management in Jump-Diffusion Model ..... *Deng Guohe* and *Yang Xiangqun* (157)

Non-Markov Repairable Model Analysis on Two Modular Redundant Systems ..... *Su Hongsheng* and *Zhang Youpeng* (166)

The Hedging Strategies of Optimization in Insurance
Payment Processes ..... *Dong Ying* and *Feng Jinghai* (175)
Nonparametric Estimation of Mixture Proportion under
Random Right Censoring ..... *Lu Fuzhong* (187)
The Mean Imputation Estimators of Generalized Semiparametric
Models with Missing Data..... *Li Zhiqiang* and *Xue Liugen* (199)
Estimation in the Mixed Linear Models and QR Decomposition .....
..... *Fan Yonghui* and *Wang Songgui* (208)
Planning Step-Stress Accelerated Life Tests with Two
Experimental Factors for Exponential Distributions and
Type I Censoring ..... *Xu Haiyan* and *Fei Heliang* (217)
Strong Approximation and the Law of the Iterated
Logarithm for Linear Processes .....
..... *Tan Xili*, *Zhao Shishun* and *Yang Xiaoyun* (255)
A Test of Association for Contingency Tables with
Multiple Column Responses ..... *Zhang Zhongzhan* and *Wu Lianhai* (240)
Moment Estimation for a Bivariate Extreme Value
Distribution in Mixed Model..... *Yin Jian* and *Shi Daoji* (247)
Convergence Rates of Empirical Bayes Two-Sided
Tests for the Hazard Function of Exponential
Distribution: In the Case of Type Ⅱ Censored .....
..... *Chen Jiaqing* and *Liu Cihua* (255)
The Quadrature Complete Convergence for Record
Time and the Associated Counting Process .... *Ji Yuqing* and *Cao Yusong* (265)
A Robust Control Chart Based on Wavelets for
Preliminary Analysis of Individual Observations .....
..... *Zhou Chunguang*, *Zou Changliang* and *Wang Zhaojun* (274)
Partial Ridge-Type Spectral Decomposition Estimate
in Linear Mixed Model..... *Yang Hu* and *Li Yalian* (289)
A Multi-Chart Approach for Mean Shift Detection .....
..... *Han Dong*, *Tsung Fugee* and *Hu Xijian* (297)
Acceleration of Monte Carlo EM Algorithm..... *Luo Ji* (312)
On the Expected Discounted Penalty Function
Associated with the Time of Ruin for a Risk Model
with Random Income ..... *Yao Dingjun*, *Wang Rongming* and *Xu Lin* (319)
Longitudinal Study of the External Pressure Effects
on Children's Mathematics and Science Achievements
Using Nonparametric Quantile Regression .....
..... *Tian Maozai*, *Wu Xizhi*, *Li Yuan* and *Zhou Pengpeng* (327)

Change-Point in the Mean of Heavy-Tailed Dependent Observations ..... *Han Sier*, *Tian Zheng* and *Wang Hongjun* (337)
A Backward Stochastic Differential Equations Based on Infinite Horizon and Its Application ..... *Lin Xiangyun*, *Wang Xiangrong* and *Zhang Rui* (345)
The Admissibility and Nonnegative Estimators of Variance Components in Mixed Models ... *Fan Yonghui* and *Wang Songgui* (354)
Empirical Likelihood-Based Inference with Missing and Censored Data ..... *Zheng Ming* and *Du Wei* (361)
Estimation of the Parameters in the Lognormal Distribution with Grouped and Right-Censored Data ..... *Liu Xin*, *Chen Hui* and *Fei Heliang* (371)
The Dependence Analysis between Minimum and Maximum Order Statistics ..... *Liang Fengzhen* and *Shi Daoji* (381)
Multi-Mixture System and Its Optimal Experimental Design ..... *Sun Xuebo* (388)
On Sufficient and Necessary Condition of a Strong Law of Large Numbers for Negatively Associated Random Variables ..... *Liu Lixin* and *Cheng Shihong* (399)
Approximating Null Distribution of the M-Test Statistics in Linear Models ..... *Zhao Lincheng*, *Wu Xiaoyan* and *Yang Yaning* (407)
The Ordered Alternatives Test Problem based on Aligned Ranks in Complete Block Design ... *Wang Jinglong* and *Li Guijun* (421)
Strong Consistency of Parameters' Bootstrap Estimators in Two-Dimensional Exponential Signal Model ..... *Zhang Qiong* and *Guo Dawei* (432)
Updating Equations of Linear Models with Dependent Errors ..... *Luo Ji* (441)
Pricing American Contingent Claims with Frictions ..... *Meng Qingxin*, *Lao Lanjun* and *Zhao Xuelei* (449)
On Optimising the Estimation of Extreme Value Quantiles of a Probability Distribution ..... *Ouyang Zisheng*, *Yang Xiangqun* and *Chen Neiping* (463)
Unsupervised Classification Based on Penalized Maximum Likelihood of Gaussian Mixture Models ..... *Yu Peng*, *Tong Xinwei* and *Feng Jufu* (475)
Efficient Subset for Portfolio with Singular Covariance Matrix ..... *Jiang Chunfu* and *Dai Yonglong* (484)
On the Number of Claims before Recovery in the Risk Models with Constant Interest Rate ..... *Liu Li* (493)

Inverse Regression Estimation for Regression Coefficient of Multinomial Probit Model ..... *Ma Jianjun* and *Xu Xingzhong* (501)
The Modification and Optimization of Haezendonck Risk Measure ..... *Xun Li*, *Song Lixin* and *Wang Dehui* (513)
The Method Based on the Isotonic Regression Estimation for Identifying the Maximum Tolerated Dose ..... *Wang Xueli*, *Zhang Zhongzhan*, *Tao Jian* and *Shi Ningzhong* (522)
The Estimation of Distribution Function and Its Convergent Rate with Interval Censored Data ..... *Ding Bangjun* (531)
The Testing in GEE Method without PA Condition ..... *Ji Yunqi* and *Zhu Zhongyi* (541)
Convergence Theorems of the Limit Processes of Integrated Errors of Semimartingale Sequence ..... *Xiao Xiaoqing* and *Xie Yingchao* (561)
An Approach for Constructing Some $2^{m-(m-k)}_{\mathrm{III}}$ Designs with the Maximum Number of Clear Two-Factor Interactions ..... *Yang Guijun* (574)
The Ruin Probability of Classical Risk Model and the Distribution of the Cycle Maximum of the M/G/1 Queue ..... *Xing Yongsheng* and *Ma Jianjing* (581)
Ruin Probability for Correlated Risk Process that is Perturbed by Diffusion ..... *Gu Peipei* and *Wang Guojing* (585)
Consistency and Asymptotic Normality of the Maximum Likelihood Estimator in Exponential Family Nonlinear Models ..... *Xia Tian* and *Kong Fanchao* (593)
Moments of the Skew Normal Random Vectors in the General Case ..... *Fang Biqi* (604)
The Martingale Pricing for Convertible Bond with Dividend-Paying under Stochastic Interest .. *Zhu Dan* and *Yang Xiangqun* (613)
Quick Algorithm for Least Absolute Deviation Estimator ..... *Lu Shulong* and *Liu Wenli* (621)
The Expected Discounted Penalty at Ruin under a Stochastic Interest Rate ..... *Wang Houchun* (631)
The Superiority of Bayes Linear Unbiased Estimation in the Growth Curve Model ..... *Zhou Jingwen* and *Wei Laisheng* (639)
Valuation of Equity-Indexed Annuity under Jump Diffusion Process ..... *Qian Linyi*, *Zhu Liping* and *Yao Dingjun* (648)