

Contents

A Conditional copulas	1
<i>Noël Veraverbeke</i>	
Asymptotic results on nearly non stationary processes and applications..	2
<i>Jurgita MARKEVIČIŪTĖ & Alfredas RAČKAUSKAS & Charles SUQUET</i>	
The effect of the regularity of the error process on the performance of kernel regression estimators	3
<i>Mustapha RACHDI</i>	
A Model of 1-Dependent Stationary Sequence as an Alternative to the Classical Markovian Modelling of Dependent Data.....	4
<i>George Haiman</i>	
Estimation non paramétrique dans un modèle de censure	5
<i>Messaci Fatiha</i>	
Fourier-type Estimation of GARCH Models with Stable-Paretian Innovations	6
<i>Christian Francq & Simos Meintanis</i>	
Représentation, test de symétrie et étude de puissance pour un modèle GARCH	7
<i>Naâmane LAÏB & Mohamed LEMDANI & Elias OULD SAÏD</i>	
Estimation of noisy cubic spline using a natural basis	8
<i>Azzouz Dermoune & Cristian Preda</i>	
The k nearest neighbors estimation of the conditional hazard function for functional	9
<i>Mohammed Kadi Attouch & Zahira Belabed</i>	
The nonparametric generalized regression function with functional data : Strong uniform consistency₁.....	10
<i>Mostefa El Bahi</i>	
On the nonparametric conditional density estimate in the single index for quasi-associated Hilbertian processes	11
<i>Said Attaoui & Ali Laksaci & Elias Ould Said</i>	
Quadratic loss estimation of a location parameter when a subset of its components is unknown	12
<i>Idir Ouassou</i>	

Exact Semi Nonnegative Factorization	13
<i>Hanafi M., Chouh M., Boukhetala K., Nadif M.</i>	
Optimisation de la variabilité des cotisations en assurance par recuit simulé	14
<i>Kmar FERSI & Kamal BOUKHETALA & Samir BEN AMMOU</i>	
Nouvelle approche dynamique appliquée à la classification spatiale	15
<i>Leila Hamdad & Karima Benatchba</i>	
Le rang matriciel et ses applications	16
<i>Chouh Meriem & Hanafi Mohamed & Boukhetala Kamel</i>	
Reduced bias estimation of the reinsurance premium of loss ditribution .	17
<i>Ameraoui Abdelkader & Boukhetala Kamal</i>	
On Periodic Integer-Valued Bilinear Model	18
<i>Wissam BENTARZI & Mohamed BENTARZI</i>	
On Least Squares of Periodic Integer-Valued AR(p) Model	19
<i>Fares Ouzzani & Mohamed Bentarzi</i>	
On Conditional Least Squares of Periodic Diagonal Bilinear Model	20
<i>Ines Brahimi & Wissam Bentarzi</i>	
Comportement de l'estimateur à noyau de la mesure d'affinité. Cas de deux classes particulières de matrices de lissage	21
<i>Smail Yousfi & Aissani Djamil</i>	
Bilinear Stochastic Systems With Variable Coefficients Driven By Fractional Brownian Motion	22
<i>A. Bibi & F. Merah</i>	
On some probabilistic properties of $MSARMA - MSBL$ process	23
<i>Ghezal Ahmed</i>	
Asymptotic properties of a kernel mode estimator with truncated, censored and dependent data	24
<i>Chaib Yacine & Sadki Ourida & Boutabia Hacène</i>	
Jackknife Empirical Likelihood Method for Conditional Copulas	25
<i>Lazhar Benkhelifa</i>	
Bayesian Analysis of Epidemic Change in Exponential Family	26
<i>Abdeldjalil Slama</i>	
Econométrie des Modèles à changements de régimes sur données de panel 27	
<i>Younes Ferdj, Hocine Belhimer</i>	

Kernel conditional quantile estimator under left truncation functional regressors.....	28
<i>Nacéra Helal & Elias Ould Said</i>	
Maximum Likelihood estimation for the periodic BL-GARCH models ...	29
<i>Ines Lescheb</i>	
On spectral estimators for nonlinear spatial processes	30
<i>Karima Kimouche</i>	
Robust approach to estimate mixture autoregressive model	31
<i>Nadia Rabehi-Iggui</i>	
An investigation and comparison of time series and artificial	32
<i>Maamar Laidi & Salah Hanini</i>	
Méthodes Algébriques pour la Construction Des Plans D'expériences en Blocs: Blocs Incomplets Équilibrés	33
<i>Aya Mebarka</i>	
Estimating the error variance in nonparametric regression by a covariate-matched U-statistic	34
<i>Messadia Hamouda & Chadli Assia</i>	