Publications

Koul, H. L., Mimoto, N., and Surgailis, D. (2012) A goodness-of- t test for marginal density of long memory moving average process. Metrika. (To Appear)

Koul, H. L. and Mimoto, N. (2012) A goodness-of- t test for GARCH innovation density. Metrika. 75, 127-149.

Mimoto, N. and Zitikis, R. (2009) Czekanowski's index of overlap, its L_p-type extension, and bias reduction. Amer. J. Math. Management Sci 29, 229{261.

Mimoto, N. (2008) Convergence in distribution for the sup-norm of a Kernel Density Estimator for GARCH innovations. Statistics and Probability Letters 78, 915-923.

Mimoto, N. and Zitikis, R. (2008) The Atkinson index, the Moran statistic, and testing exponentiality. Journal of Japan Statistical Society 38, 187-205.

Invited Presentations

\Goodness-of- t testing for innovation density of the GARCH model."
Wayne State University Department of Mathematics, Detroit, MI. November 2011.

\Goodness-of- t testing for innovation density of the GARCH model."
NBER-NSF Time Series Conference, East Lansing, MI. September 2011.

\Goodness-of- t testing for innovation density of the GARCH model."
Northeastern Illinois University Department of Mathematics, Chicago, MI. March 2011.

\Goodness-of- t testing for innovation density of the GARCH model."
Michigan State University Department of Economics, East Lansing, MI. February 2011.

\Estimation and goodness-of- t testing for innovation density of the GARCH model."
Michigan State University Department of Statistics and Probability, East Lansing, MI. October 2008.

\Monitoring Parameter Chang Se Td [(-)27(CH)-202001,1ng,1
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Services and Activities

Refereeing: Statistics and Probability Letters, Journal of Multivariate Analysis, Journal of Indian Statistical Association

Member of IMS and ASA

Computer Skills

Computer Languages: Fortran, C, Perl, Lisp

Statistical/Mathematical Software: SAS, S-plus/R, Minitab, Matlab, Maple, Mathematica

Awards

Fields Institute Travel Grant, 2006

Sigma Pi Sigma, The National Physics Honor Society, 2001

Minami Scholarship, University of Alabama, 2001