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	Nota di contenuto	Preface -- Portfolio optimisation via graphical least squares estimation (Saeed Aldahmani, Hongsheng Dai, Qiao-Zhen Zhang and Marialuisa Restaino) -- Change of Measure Applications in Nonparametric Statistics (Mayer Alvo) -- Choosing between weekly and monthly volatility drivers within a Double Asymmetric GARCH-MIDAS model (Alessandra Amendola, Vincenzo Candila and Giampiero M. Gallo) -- Goodness-of-fit test for the baseline hazard rate (Anfriani, A. and Butucea, C. and Gerardin E. and Jeantheau, T. and Lecleire U.) -- Permutation tests for multivariate stratified data: synchronized or unsynchronized permutations? (Rosa Arboretti, Eleonora Carrozzo and Luigi Salmaso) -- An extension of the dgLARS method to high-dimensional relative risk regression models (Luigi Augugliaro, Ernst C. Wit and Angelo M. Mineo) -- A kernel goodness-of-fit test for

maximum likelihood density estimates of normal mixtures. (Dimitrios Bagkavos and Prakash N. Patil)- Robust estimation of sparse signal with unknown sparsity cluster value (Eduard Belitser, Nurzhan Nurushev, and Paulo Serra) -- Test for sign effect in intertemporal choice experiments: a nonparametric solution (Stefano Bonnini and Isabel Maria Parra Oller) -- Nonparametric first-order analysis of spatial and spatio-temporal point processes (M.I. Borrajo, I. Fuentes-Santos and W. Gonzalez-Manteiga) -- Bayesian nonparametric prediction with multi-sample data (Federico Camerlenghi, Antonio Lijoi and Igor Prünster) -- Algorithm for Automatic Description of Historical Series of Forecast Error in Electrical Power Grid (Gaia Ceresa, Andrea Pitto, Diego Cirio and Nicolas Omont) -- Linear wavelet estimation in regression with additive and multiplicative noise (Christophe Chesneau, Junke Kou and Fabien Navarro) -- Speeding up algebraic-based sampling via permutations (Francesca Romana Crucinio and Roberto Fontana) -- Obstacle Problems For Nonlocal Operators: A Brief Overview (Donatella Danielli, Arshak Petrosyan, and Camelia A. Pop) -- Low and high resonance components restoration in multichannel data (Daniela De Canditiis and Italia De Feis) -- Kernel circular deconvolution density estimation (Marco Di Marzio, Stefania Fensore, Agnese Panzera, Charles C. Taylor) -- Asymptotic for Relative Frequency when Population is Driven by Arbitrary Unknown Evolution (Silvano Fiorin) -- Semantic keywords clustering to optimize Text Ads campaigns (Pietro Fodra, Emmanuel Pasquet, Guillaume Mohr, Bruno Goutorbe, and Matthieu Cornec) -- A Note on Robust Estimation of the Extremal Index (M. Ivette Gomes, Cristina Miranda and Manuela Souto de Miranda) -- Multivariate permutation tests for ordered categorical data (Huiting Huang, Fortunato Pesarin, Rosa Arboretti, Riccardo Ceccato) -- Smooth nonparametric survival analysis (Dimitrios Ioannides and Dimitrios Bagkavos) -- Density estimation using multiscale local polynomial transforms (Maarten Jansen) -- On Sensitivity of Metalearning: An Illustrative Study for Robust Regression (Jan Kalina) -- Function-parametric empirical processes, projections and unitary operators (Estáte Khmaladze) -- Rank-based Analysis of Multivariate Data in Factorial Designs and Its Implementation in R (Maximilian Kiefel and Arne C. Bathke) -- Tests for Independence Involving Spherical Data (Pierre Lafaye de Micheaux, Simos Meintanis and Thomas Verdebout) -- Interval-Wise Testing of Functional Data Defined on Two-dimensional Domains(Patrick B. Langthaler, Alessia Pini and Arne C. Bathke) -- Assessing Data Support for the Simplifying Assumption in Bivariate Conditional Copulas (Evgeny Levi and Radu V. Craiu) -- Semiparametric weighting estimations of a zero-inflated Poisson regression with missing in covariates (Lukusa, M.T. and Phoa, F.K.H.) -- The Discrepancy Method for Extremal Index Estimation (Natalia Markovich) -- Correction for optimisation bias in structured sparse high-dimensional variable selection (Bastien Marquis and Maarten Jansen) -- United Statistical Algorithms and Data Science: An Introduction To The Principles (Subhadeep Mukhopadhyay) -- The Halfspace Depth Characterization Problem (Stanislav Nagy) -- A component multiplicative error model for realized volatility measures (Antonio Naimoli and Giuseppe Storti) -- Asymptotically distribution-free goodness-of-fit tests for testing independence in contingency tables of large dimensions (Thuong T. M. Nguyen) -- Incorporating model uncertainty in the construction of bootstrap prediction intervals for functional time series (Efstathios Paparoditis and Han Lin Shang) -- Measuring and Estimating Overlap of Distributions: A comparison of approaches from various disciplines (Judith H. Parkinson and Arne C. Bathke) -- Bootstrap confidence intervals for sequences of missing

values in multivariate time series (Maria Lucia Parrella, Giuseppina Albano, Michele La Rocca and Cira Perna) -- On Parametric Estimation of Distribution Tails (Igor Rodionov) -- An empirical comparison of global and local functional depths (Carlo Sguera and Rosa E. Lillo) -- AutoSpec: Detecting Exiguous Frequency Changes in Time Series (David S. Stoffer) -- Bayesian quantile regression in differential equation models (Qianwen Tan and Subhashis Ghosal) -- Predicting plant endemicity based on herbarium data: application to French data (Jessica Tressou, Thomas Haevermans and Liliane Bel) -- Monte Carlo Permutation Tests for Assessing Spatial Dependence at Different Scales (Craig Wang and Reinhard Furrer) -- Introduction to independent counterfactuals (Marcin Wolski) -- The Potential for Nonparametric Joint Latent Class Modeling of Longitudinal and Time-to-Event Data (Ningshan Zhang and Jeffrey S. Simonoff) -- To Rank or to Permute when Comparing an Ordinal Outcome Between Two Groups While Adjusting for a Covariate? (Georg Zimmermann).

Sommario/riassunto	Highlighting the latest advances in nonparametric and semiparametric statistics, this book gathers selected peer-reviewed contributions presented at the 4th Conference of the International Society for Nonparametric Statistics (ISNPS), held in Salerno, Italy, on June 11-15, 2018. It covers theory, methodology, applications and computational aspects, addressing topics such as nonparametric curve estimation, regression smoothing, models for time series and more generally dependent data, varying coefficient models, symmetry testing, robust estimation, and rank-based methods for factorial design. It also discusses nonparametric and permutation solutions for several different types of data, including ordinal data, spatial data, survival data and the joint modeling of both longitudinal and time-to-event data, permutation and resampling techniques, and practical applications of nonparametric statistics. The International Society for Nonparametric Statistics is a unique global organization, and its international conferences are intended to foster the exchange of ideas and the latest advances and trends among researchers from around the world and to develop and disseminate nonparametric statistics knowledge. The ISNPS 2018 conference in Salerno was organized with the support of the American Statistical Association, the Institute of Mathematical Statistics, the Bernoulli Society for Mathematical Statistics and Probability, the Journal of Nonparametric Statistics and the University of Salerno.