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Publications

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Reviewed articles

1. Negri I., Nishiyama Y., (2012). Asymptotically distribution free test for parameter change in a diffusion process model. Published on line on *Annals of the Institute of Statistical Mathematics*, **64**, p. 911-918 DOI 10.1007/s10463-011-0345-6
2. Dachian, S. Negri I., (2011). On Compound Poisson Processes Arising in Change-Point Type Statistical Models as Limiting Likelihood Ratios, *Stat. Inference Stoch. Process*, **14**, p. 255-271.
3. Negri I., Nishiyama Y., (2011). Goodness of fit test for small diffusions by discrete time observations. *Annals of the Institute of Statistical Mathematics*, **63**, p. 211-225.
4. Masuda, H., Negri I., Nishiyama Y., (2011). Goodness of fit test for ergodic diffusions by discrete time observations: an innovation martingale approach. *Journal of Nonparametric Statistics*, **23**, 2, p. 237-254.
5. Dachian, S. Negri I., (2010). On Gaussian Compound Poisson Type Limiting Likelihood Ratio Process. *Proceeding of the XLV Meeting of the Italian Statistical Society*.
6. Negri I., Nishiyama Y., (2010). Review on goodness of fit tests for ergodic diffusion processes by different sampling schemes. *Economic Notes*, **39**, p. 91-106.
7. Negri I., Nishiyama Y., (2010). Goodness of fit test for ergodic diffusions by tick time sampling scheme. *Statistical Inference for Stochastic Processes*, **13**, 1, p. 81-95.
8. Negri I., (2010). Efficiency of a class of unbiased estimators for the invariant distribution function of a diffusion process. *Communications in Statistics - Theory and Methods*, **39** 1, p. 177-185.
9. Negri I., Nishiyama Y., (2009). Goodness of fit test for ergodic diffusion process. *Annals of the Institute of Statistical Mathematics*, **61**, p. 919-928.
10. Negri I., (2008). On optimality of the empirical distribution function for the estimation of the invariant distribution function of a diffusion process. *Afrika Statistika*, n.3. p. 83-104.

11. Negri I., Salini S., (2005). Random and Dynamical Calibration for Air Quality Measurement Instruments, *Proceeding of the Italian Statistics Society Conference on Statistics and Environment*, 103-107.
12. Iacus S.M., Negri I., (2003). Estimating unobservable signal by Markovian noise induction. When noise helps in Statistics, *Statistical Methods and Applications*, 12, 153-167.
13. Negri I., (2002). Artificial neural network for modeling and forecasting ground ozone concentration, in *Statistical Monitoring for Environmental Engineering, Models and Applications to the Province of Bergamo*, Bergamo University Press.
14. Iacus S.M., Negri I., (2002). Estimating unobservable signal by Markovian noise induction, *Proceeding of the XLI Scientific meeting of the Italian Statistics Society*, 467-470.
15. Fassò A., Negri I., (2002). Multi step forecasting for nonlinear models of high frequency ground ozone data: a Monte Carlo approach, *Environmetrics*, 13, 4, 365-378.
16. Fassò A., Negri I., (2002). Nonlinear statistical modelling of high frequency ground ozone data, *Environmetrics*, 13, 3, 225-241.
17. Kutoyants Y.A., Negri I., (2001). On L_2 -efficiency of empiric distribution for diffusion process, *Theory of Probability and its Applications*, v.46, No 1, p.164-169.
18. Negri I., (2000). On efficient estimation of invariant density for ergodic diffusion processes, *Statistics and Probability Letters*, 51/1, p.79-85.
19. Negri I., (1998). Stationary distribution function estimation for ergodic diffusion processes, *Statistical Inference for Stochastic Processes*, 1, 61–84.
20. Negri I., (1998). Stationary distribution function estimation for ergodic diffusion processes, *C.R. Acad. Sci. Paris*, t.326, Série I, p.829–884.

Other publications

1. Iacus S.M., Negri I., (2008). *Analisi di secondo livello del questionario E-Learning CTU*, Working Paper n. 2008.22, Department of Economics, University of Milan. In Italian.
2. Checchi D., Iacus S.M., Negri I., Porro G., (2004). University studies and School-to-job transitions of the graduates of the University of Milan (II edition, graduates 1999), in Italian, *Preprint n. 2004.04*, Department of Economics, University of Milan.
3. Negri I., (2001). Sulla teoria astratta del calcolo delle probabilità di F.P. Cantelli, *Rapporti del Dipartimento di Metodi Quantitativi per l'Economia*, n. 3. In Italian.
4. Negri I., (1998). These de Doctorat: *Efficacité globale de la fonction de répartition empirique dans le cas d'un processus de diffusion ergodique*. Université du Maine, Le Mans, France.
5. Negri, I., (1997). PhD Thesis: *Nonparametric Estimation for Ergodic Diffusion Process*, University of Trento.

Work in progress

1. Negri I., Zhou L. (2012). On Goodness-of-fit Testing for Ergodic Diffusion Process with Shift Parameter. Submitted
2. Bibbona E., Iacus S.M., Negri I. (2012). Higher Moments and Prediction Based Estimation for the Cogarch(1,1) model
3. Negri I., Nishiyama Y., (2012). Moment convergence of Z-estimators and Z-process method for change point problems.
4. Negri I., Nishiyama Y., (2011). Change parameter test for ergodic diffusion based on discrete time observations.

Some works in progress can be found at the web page www.unibg.it/pers/?ilia.negri or in the arXiv archive, arxiv.org/.