

# SCHRIFTENVERZEICHNIS

## VERÖFFENTLICHUNGEN UND ZUR VERÖFFENTLICHUNG AKZEPTIERTE ARTIKEL

- H. Dette, N. Neumeier** (2000). *A note on a specification test of independence*. *Metrika* 51, 133–144.
- H. Dette, N. Neumeier** (2001). *Nonparametric Analysis of Covariance*. *Annals of Statistics* 29, 1361–1400.
- H. Dette, S. Kusi–Appiah, N. Neumeier** (2002). *Testing symmetry in nonparametric regression models*. *Journal of Nonparametric Statistics* 14, 477–494.
- N. Neumeier, H. Dette** (2003). *Nonparametric comparison of regression curves – an empirical process approach*. *Annals of Statistics* 31, 880–920.
- N. Neumeier** (2004). *A central limit theorem for two-sample U-Processes*. *Statistics and Probability Letters* 67, 73–85.
- H. Dette, N. Neumeier, K. Pilz** (2005). *A note on nonparametric estimation of the effective dose in quantal bioassay*. *Journal of the American Statistical Association* 100, 503–510.
- N. Neumeier, H. Dette** (2005). *A note on one-sided nonparametric analysis of covariance by ranking residuals*. *Mathematical Methods of Statistics* 14, 80–104.
- N. Neumeier, H. Dette, E.-R. Nagel** (2005). *A note on testing symmetry of the error distribution in linear regression models*. *Journal of Nonparametric Statistics* 17, 697–715.
- H. Dette, N. Neumeier, K. Pilz** (2006). *A simple nonparametric estimator of a monotone regression function*. *Bernoulli* 12, 469–490.
- P. Hall, N. Neumeier** (2006). *Estimating a bivariate distribution when there are extra data on one or both components*. *Biometrika* 93, 439–450.

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- H. Dette, N. Neumeier, I. Van Keilegom** (2007). *A new test for the parametric form of the variance function in nonparametric regression*. Journal of the Royal Statistical Society Series B 69, 903–917.
- A. Munk, N. Neumeier, A. Scholz** (2007). *Nonparametric analysis of covariance – the case of inhomogeneous and heteroscedastic noise*. Scandinavian Journal of Statistics 34, 511–534.
- N. Neumeier** (2007). *A note on uniform consistency of monotone function estimators*. Statistics and Probability Letters 77, 693–703.
- S. Kiwitt, E.-R. Nagel, N. Neumeier** (2008). *Empirical likelihood for the error distribution in nonparametric regression models*. Mathematical Methods of Statistics 17, 241–260.
- N. Neumeier** (2008). *A bootstrap version of the residual-based smooth empirical distribution function*. Journal of Nonparametric Statistics 20, 153–174.
- N. Neumeier** (2009). *Smooth residual bootstrap for empirical processes of nonparametric regression residuals*. Scandinavian Journal of Statistics 36, 204–228.
- N. Neumeier** (2009). *Testing independence in nonparametric regression*. Journal of Multivariate Analysis 100, 1551–1566.
- N. Neumeier, J.C. Pardo-Fernández** (2009). *A simple test for comparing regression curves versus one-sided alternatives*. Journal of Statistical Planning and Inference 139, 4006–4016.
- N. Neumeier, I. Van Keilegom** (2009). *Changepoint tests for the error distribution in nonparametric regression*. Scandinavian Journal of Statistics 36, 518–541.

- B. Muhsal, N. Neumeyer** (2010). *A note on residual-based empirical likelihood kernel density estimation*. *Electronic Journal of Statistics* 4, 1386–1401.
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- L. Selk, N. Neumeyer** (2013). *Testing for a change of the innovation distribution in nonparametric autoregression – the sequential empirical process approach*. *Scandinavian Journal of Statistics* 40, 770–788.
- H. Dette, M. Gühlich, N. Neumeyer** (2015). *Testing for additivity in nonparametric quantile regression*. *Annals of the Institute of Statistical Mathematics* 67 (2015), 437–477.
- N. Neumeyer, H. Noh, I. Van Keilegom** (2016). *Heteroscedastic semi-parametric transformation models: estimation and testing for validity*. *Statistica Sinica* 26, 925–954.

**H. Dette, S. Hoderlein, N. Neumeyer** (2016). *Testing Multivariate Economic Restrictions Using Quantiles: The Example of Slutsky Negative Semidefiniteness*. The Journal of Econometrics 191, 129–144.

**M. Birke, N. Neumeyer, S. Volgushev** (2017). *The independence process in conditional quantile location-scale models and an application to testing for monotonicity*. Erscheint in Statistica Sinica.

#### ARTIKEL IN ÜBERARBEITUNG FÜR ZEITSCHRIFTEN

**H. Drees, N. Neumeyer, L. Selk** *Estimation and hypotheses testing in boundary regression models*. In Überarbeitung für Bernoulli.

#### EINGEREICHTE ARTIKEL

**M. Huskova, N. Neumeyer, T. Niebuhr, L. Selk** *Specification testing in nonparametric AR-ARCH models*.

**N. Neumeyer, M. Omelka, S. Hudcová** *A copula approach for dependence modeling in multivariate nonparametric time series*.

#### OBERWOLFACH REPORTS

*Bootstrap versions for tests based on residual empirical processes in nonparametric regression models*. Oberwolfach Report No. 47/2005. Statistische und Probabilistische Methoden der Modellwahl. Organised by James O. Berger, Holger Dette, Gabor Lugosi and Axel Munk.

*Testing independence in nonparametric regression*. Oberwolfach Report No. 50/2007. Reassessing the Paradigms of Statistical Model-Building. Organised by Ursula Gather, Peter Hall and Hans-Rudolf Künsch.

*Nonparametric regression with one-sided error distribution*. Oberwolfach Report No. 41/2014. New Horizons in Statistical Decision Theory. Organised by Richard Gill, Madalin Guta and Michael Nussbaum.

## TECHNISCHE REPORTS

**J. Mora, N. Neumeyer** (2005). *The two-sample problem with regression errors: an empirical process approach.*

<http://www.math.uni-hamburg.de/home/neumeyer/paperjm.pdf>

Preprints:

<http://www.math.uni-hamburg.de/research/ims.html>

## HABILITATIONSSCHRIFT

**N. Neumeyer** (2006). *Bootstrap procedures for empirical processes of non-parametric residuals*. Habilitationsschrift, Ruhr-Universität Bochum.

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## DISSERTATION

**N. Neumeyer** (2002). *Vergleich nichtparametrischer Regressionsfunktionen unter Verwendung stochastischer Prozesse*. Dissertation zur Erlangung des Doktorgrades der Naturwissenschaften, Ruhr-Universität Bochum.

<http://www-brs.ub.ruhr-uni-bochum.de/netahtml/HSS/Diss/NeumeyerNatalie/>