



## Publications

- Koul, H. L., Mimoto, N., and Surgailis, D. (2012) A goodness-of-fit test for marginal density of long memory moving average process. **Metrika**. (To Appear)
- Koul, H. L. and Mimoto, N. (2012) A goodness-of-fit 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-fit testing for innovation density of the GARCH model."  
Wayne State University Department of Mathematics, Detroit, MI. November 2011.
- "Goodness-of-fit testing for innovation density of the GARCH model."  
NBER-NSF Time Series Conference, East Lansing, MI. September 2011.
- "Goodness-of-fit testing for innovation density of the GARCH model."  
Northeastern Illinois University Department of Mathematics, Chicago, MI. March 2011.
- "Goodness-of-fit testing for innovation density of the GARCH model."  
Michigan State University Department of Economics, East Lansing, MI. February 2011.
- "Estimation and goodness-of-fit testing for innovation density of the GARCH model."  
Michigan State University Department of Statistics and Probability, East Lansing, MI. October 2008.
- "Monitoring Parameter Change in GARCH(1,1) Process"  
Michigan State University Department of Statistics and Probability, East Lansing, MI. October 2008.

## **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