



## 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) Processes"  
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