

# INDEX

## **Autoregressive Sequences via Lévy Processes**

*Nadjib Bouzar* ..... 81

## **Optimized Clusters for Disaggregated Electricity Load Forecasting**

*Michel Misiti, Yves Misiti, Georges Oppenheim*  
and *Jean-Michel Poggi* ..... 105

## **Improving on Minimum Risk Equivariant and Linear Minimax Estimators of Bounded Multivariate Location Parameters**

*Éric Marchand* and *Amir T. Payandeh Najafabadi* ..... 125

## **Estimation of the Parameter of a pARMAX Model**

*Marta Ferreira* ..... 139